



Derivatives Monthly Statistics Report

For June 2006

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2006	GOVI On 01-February-07			jGovi	241.5700	243.6840	241.5670	243.6840	0.00
23/06/2006	GOVI On 03-August-06			jGovi	232.2800	234.5580	232.2840	234.5580	561.00
23/06/2006	GOVI On 02-November-06			jGovi	236.7600	238.9760	236.7610	238.9760	335.00
23/06/2006	GOVI On 01-February-07	230.00	Call	jGovi	117282	137645	117282	137645	0.00
23/06/2006	GOVI On 01-February-07	230.00	Put	jGovi	1612	805	1612	805	0.00
23/06/2006	GOVI On 03-August-06	230.00	Call	jGovi	27745	46995	27745	46995	0.00
23/06/2006	GOVI On 03-August-06	230.00	Put	jGovi	4905	1415	4905	1415	0.00
23/06/2006	GOVI On 02-November-06	230.00	Call	jGovi	71018	91294	71018	91294	0.00
23/06/2006	GOVI On 02-November-06	230.00	Put	jGovi	3408	1534	3408	1534	0.00
23/06/2006	J153 On 31-August-10			jSwap	8.9700	8.7360	0.0548	0.0464	0.00
23/06/2006	J157 On 15-September-15			jSwap	9.0300	8.8150	0.0986	0.0853	0.00
23/06/2006	J186 On 21-December-26			jSwap	8.9300	8.4920	0.1331	0.0946	0.00
23/06/2006	J194 On 28-February-08			jSwap	8.5000	8.3260	0.0185	0.0153	0.00
23/06/2006	J201 On 22-December-14			jSwap	9.1200	8.8830	0.0943	0.0813	0.00
23/06/2006	J203 On 15-September-17			jSwap	9.0100	8.7590	0.1088	0.0919	0.00
23/06/2006	J204 On 21-December-18			jSwap	9.0400	8.7440	0.1140	0.0931	0.00
23/06/2006	J207 On 15-January-20			jSwap	8.9200	8.6060	0.0748	0.0500	0.00
23/06/2006	JBAR On 21-December-05			jBar	7.5300	7.4300	0.0000	0.0000	0.00
23/06/2006	JFRA On 01-February-07			jFra	9.0500	8.6590	0.0221	0.0211	145.00
23/06/2006	JFRA On 07-February-08			jFra	9.3700	9.1080	0.0228	0.0222	0.00
23/06/2006	JFRA On 03-May-07			jFra	9.1100	8.8710	0.0222	0.0216	0.00
23/06/2006	JFRA On 03-August-06			jFra	7.8300	7.7170	0.0192	0.0189	0.00
23/06/2006	JFRA On 02-August-07			jFra	9.3200	9.0370	0.0227	0.0220	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2006	JFRA On 02-November-06			jFra	8.4900	8.2620	0.0207	0.0202	0.00
23/06/2006	JFRA On 01-November-07			jFra	9.2700	8.9930	0.0243	0.0236	0.00
23/06/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	3900	3069	3900	3069	0.00
23/06/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	121	240	121	240	0.00
23/06/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	27730	27432	27730	27432	0.00
23/06/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	23168	23492	23168	23492	0.00
23/06/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	4135	3644	4135	3644	0.00
23/06/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	215	300	215	300	0.00
23/06/2006	JFRA On 03-August-06	7.00	Call	Option on jFra	2055	1788	2055	1788	0.00
23/06/2006	JFRA On 03-August-06	7.00	Put	Option on jFra	18	34	18	34	0.00
23/06/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	4687	4096	4687	4096	0.00
23/06/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	245	349	245	349	0.00
23/06/2006	JFRA On 02-November-06	7.00	Call	Option on jFra	3676	3161	3676	3161	0.00
23/06/2006	JFRA On 02-November-06	7.00	Put	Option on jFra	43	79	43	79	0.00
23/06/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	4994	4397	4994	4397	0.00
23/06/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	357	483	357	483	0.00
23/06/2006	JN02 On 03-August-06			jNote	8.9400	8.6960	0.1633	0.1594	0.00
23/06/2006	JN02 On 02-November-06			jNote	9.1400	8.8690	0.1665	0.1621	0.00
23/06/2006	JN02 On 03-August-06	7.25	Call	Option on jNote	31000	26905	31000	26905	0.00
23/06/2006	JN02 On 03-August-06	7.25	Put	Option on jNote	199	404	199	404	0.00
23/06/2006	JN02 On 02-November-06	7.25	Call	Option on jNote	36185	32088	36185	32088	0.00
23/06/2006	JN02 On 02-November-06	7.25	Put	Option on jNote	1783	2500	1783	2500	0.00
23/06/2006	JN05 On 03-August-06			jNote	9.1000	8.8520	0.3634	0.3555	0.00
23/06/2006	JN05 On 02-November-06			jNote	9.1800	8.9230	0.3654	0.3573	0.00
23/06/2006	JN05 On 03-August-06	7.25	Call	Option on jNote	73935	64340	73935	64340	0.00
23/06/2006	JN05 On 03-August-06	7.25	Put	Option on jNote	0	0	0	0	0.00
23/06/2006	JN05 On 02-November-06	7.25	Call	Option on jNote	76910	67101	76910	67101	0.00
23/06/2006	JN05 On 02-November-06	7.25	Put	Option on jNote	35	108	35	108	0.00
23/06/2006	JN10 On 03-August-06			jNote	9.0300	8.8020	0.5905	0.5811	0.00
23/06/2006	JN10 On 02-November-06			jNote	9.0700	8.8330	0.5913	0.5816	0.00
23/06/2006	JN10 On 03-August-06	7.25	Call	Option on jNote	116602	102462	116602	102462	0.00
23/06/2006	JN10 On 03-August-06	7.25	Put	Option on jNote	0	0	0	0	0.00
23/06/2006	JN10 On 02-November-06	7.25	Call	Option on jNote	118855	104225	118855	104225	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2006	JN10 On 02-November-06	7.25	Put	Option on jNote	0	1	0	1	0.00
23/06/2006	JROD On 30-June-06			jRod	6.8900	6.8920	0.0022	0.0026	0.00
23/06/2006	JROD On 31-July-06			jRod	7.0900	7.0750	0.0017	0.0022	0.00
23/06/2006	JROD On 31-August-06			jRod	7.3600	7.3120	0.0010	0.0015	0.00
23/06/2006	R153 On 01-February-07			Bond Future	8.5800	8.3290	119.0078	119.8372	0.00
23/06/2006	R153 On 03-August-06			Bond Future	8.5300	8.2450	120.7486	121.8098	944.00
23/06/2006	R153 On 02-November-06			Bond Future	8.5500	8.2970	116.6351	117.5164	0.00
23/06/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	7020	10478	7020	10478	0.00
23/06/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	17919	13084	17919	13084	0.00
23/06/2006	R153 On 03-August-06	7.50	Call	Option on Bond Future	0	17	0	17	0.00
23/06/2006	R153 On 03-August-06	7.50	Put	Option on Bond Future	38842	28247	38842	28247	100.00
23/06/2006	R153 On 03-August-06	8.25	Call	Option on Bond Future	1443	5204	1443	5204	0.00
23/06/2006	R153 On 03-August-06	8.25	Put	Option on Bond Future	11868	5017	11868	5017	0.00
23/06/2006	R153 On 02-November-06	8.25	Call	Option on Bond Future	4967	8542	4967	8542	0.00
23/06/2006	R153 On 02-November-06	8.25	Put	Option on Bond Future	15432	10195	15432	10195	100.00
23/06/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	4067	6576	4067	6576	0.00
23/06/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	23261	17477	23261	17477	0.00
23/06/2006	R153 On 03-August-06	8.00	Call	Option on Bond Future	247	1590	247	1590	0.00
23/06/2006	R153 On 03-August-06	8.00	Put	Option on Bond Future	20048	10779	20048	10779	0.00
23/06/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	2280	4540	2280	4540	0.00
23/06/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	21590	15038	21590	15038	0.00
23/06/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	2052	3671	2052	3671	0.00
23/06/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	29618	22944	29618	22944	0.00
23/06/2006	R153 On 03-August-06	7.75	Call	Option on Bond Future	18	261	18	261	0.00
23/06/2006	R153 On 03-August-06	7.75	Put	Option on Bond Future	29291	18923	29291	18923	0.00
23/06/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	803	1947	803	1947	0.00
23/06/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	29043	21375	29043	21375	0.00
23/06/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	854	1742	854	1742	0.00
23/06/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	36870	29464	36870	29464	0.00
23/06/2006	R153 On 02-November-06	7.50	Call	Option on Bond Future	193	612	193	612	0.00
23/06/2006	R153 On 02-November-06	7.50	Put	Option on Bond Future	37451	29057	37451	29057	0.00
23/06/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	275	664	275	664	0.00
23/06/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	44818	36913	44818	36913	0.00

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23/06/2006	R153 On 03-August-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
23/06/2006	R153 On 03-August-06	7.25	Put	Option on Bond Future	48510	37899	48510	37899	0.00
23/06/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	27	122	27	122	0.00
23/06/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	46390	37673	46390	37673	0.00
23/06/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	54	168	54	168	0.00
23/06/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	53203	45023	53203	45023	0.00
23/06/2006	R153 On 03-August-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
23/06/2006	R153 On 03-August-06	7.00	Put	Option on Bond Future	58278	47666	58278	47666	0.00
23/06/2006	R153 On 02-November-06	7.00	Call	Option on Bond Future	2	12	2	12	0.00
23/06/2006	R153 On 02-November-06	7.00	Put	Option on Bond Future	55560	46758	55560	46758	0.00
23/06/2006	R153 On 02-November-06	8.50	Call	Option on Bond Future	8734	13602	8734	13602	0.00
23/06/2006	R153 On 02-November-06	8.50	Put	Option on Bond Future	10440	6496	10440	6496	0.00
23/06/2006	R153 On 03-August-06	8.50	Call	Option on Bond Future	4713	11366	4713	11366	0.00
23/06/2006	R153 On 03-August-06	8.50	Put	Option on Bond Future	5858	1899	5858	1899	0.00
23/06/2006	R153 On 03-August-06	8.75	Call	Option on Bond Future	10434	19252	10434	19252	0.00
23/06/2006	R153 On 03-August-06	8.75	Put	Option on Bond Future	2392	598	2392	598	0.00
23/06/2006	R153 On 03-August-06	9.00	Call	Option on Bond Future	17954	27909	17954	27909	0.00
23/06/2006	R153 On 03-August-06	9.00	Put	Option on Bond Future	818	161	818	161	0.00
23/06/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	0	2	0	2	0.00
23/06/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	70602	62309	70602	62309	0.00
23/06/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	6	25	6	25	0.00
23/06/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	61840	53566	61840	53566	0.00
23/06/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	10929	15303	10929	15303	0.00
23/06/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	13609	9689	13609	9689	0.00
23/06/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	15691	20881	15691	20881	0.00
23/06/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	10226	7122	10226	7122	0.00
23/06/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	21168	27046	21168	27046	0.00
23/06/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	7632	5217	7632	5217	0.00
23/06/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	27209	33646	27209	33646	0.00
23/06/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	5676	3820	5676	3820	0.00
23/06/2006	R153 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
23/06/2006	R153 On 02-November-06	6.75	Put	Option on Bond Future	64843	56031	64843	56031	0.00
23/06/2006	R153 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00

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23/06/2006	R153 On 02-November-06	6.50	Put	Option on Bond Future	74219	65407	74219	65407	0.00
23/06/2006	R153 On 02-November-06	8.75	Call	Option on Bond Future	13722	19746	13722	19746	0.00
23/06/2006	R153 On 02-November-06	8.75	Put	Option on Bond Future	6754	3965	6754	3965	0.00
23/06/2006	R153 On 02-November-06	9.00	Call	Option on Bond Future	19859	26784	19859	26784	0.00
23/06/2006	R153 On 02-November-06	9.00	Put	Option on Bond Future	4300	2412	4300	2412	0.00
23/06/2006	R153 On 02-November-06	9.25	Call	Option on Bond Future	26749	34327	26749	34327	0.00
23/06/2006	R153 On 02-November-06	9.25	Put	Option on Bond Future	2681	1446	2681	1446	0.00
23/06/2006	R157 On 01-February-07			Bond Future	8.7000	8.4870	134.0347	135.5192	0.00
23/06/2006	R157 On 03-August-06			Bond Future	8.6600	8.4280	135.4118	137.1288	121.00
23/06/2006	R157 On 02-November-06			Bond Future	8.6700	8.4630	131.3642	132.8938	0.00
23/06/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	16732	23670	16732	23670	0.00
23/06/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	30642	22736	30642	22736	0.00
23/06/2006	R157 On 03-August-06	7.75	Call	Option on Bond Future	4	66	4	66	0.00
23/06/2006	R157 On 03-August-06	7.75	Put	Option on Bond Future	69843	52734	69843	52734	100.00
23/06/2006	R157 On 03-August-06	8.50	Call	Option on Bond Future	5095	13005	5095	13005	0.00
23/06/2006	R157 On 03-August-06	8.50	Put	Option on Bond Future	16833	7573	16833	7573	0.00
23/06/2006	R157 On 02-November-06	8.50	Call	Option on Bond Future	12030	19171	12030	19171	0.00
23/06/2006	R157 On 02-November-06	8.50	Put	Option on Bond Future	24600	16445	24600	16445	117.00
23/06/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	9781	14840	9781	14840	0.00
23/06/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	41822	32037	41822	32037	0.00
23/06/2006	R157 On 03-August-06	8.25	Call	Option on Bond Future	1116	4389	1116	4389	0.00
23/06/2006	R157 On 03-August-06	8.25	Put	Option on Bond Future	31845	17948	31845	17948	0.00
23/06/2006	R157 On 02-November-06	8.25	Call	Option on Bond Future	5775	10389	5775	10389	0.00
23/06/2006	R157 On 02-November-06	8.25	Put	Option on Bond Future	36911	26230	36911	26230	0.00
23/06/2006	R157 On 03-August-06	8.00	Call	Option on Bond Future	119	844	119	844	0.00
23/06/2006	R157 On 03-August-06	8.00	Put	Option on Bond Future	50211	33767	50211	33767	0.00
23/06/2006	R157 On 02-November-06	8.00	Call	Option on Bond Future	2213	4650	2213	4650	0.00
23/06/2006	R157 On 02-November-06	8.00	Put	Option on Bond Future	52273	39414	52273	39414	0.00
23/06/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	4998	8276	4998	8276	0.00
23/06/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	55511	43944	55511	43944	0.00
23/06/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	2075	3859	2075	3859	0.00
23/06/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	71408	58347	71408	58347	0.00
23/06/2006	R157 On 02-November-06	7.75	Call	Option on Bond Future	581	1518	581	1518	0.00

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23/06/2006	R157 On 02-November-06	7.75	Put	Option on Bond Future	69929	55571	69929	55571	158.00
23/06/2006	R157 On 03-August-06	7.50	Call	Option on Bond Future	0	1	0	1	0.00
23/06/2006	R157 On 03-August-06	7.50	Put	Option on Bond Future	89975	72806	89975	72806	0.00
23/06/2006	R157 On 02-November-06	7.50	Call	Option on Bond Future	93	326	93	326	0.00
23/06/2006	R157 On 02-November-06	7.50	Put	Option on Bond Future	89104	74040	89104	74040	0.00
23/06/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	664	1433	664	1433	0.00
23/06/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	89173	75097	89173	75097	0.00
23/06/2006	R157 On 03-August-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
23/06/2006	R157 On 03-August-06	7.25	Put	Option on Bond Future	110511	93341	110511	93341	0.00
23/06/2006	R157 On 02-November-06	7.25	Call	Option on Bond Future	9	43	9	43	0.00
23/06/2006	R157 On 02-November-06	7.25	Put	Option on Bond Future	109062	93801	109062	93801	0.00
23/06/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	149	390	149	390	0.00
23/06/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	108197	93593	108197	93593	0.00
23/06/2006	R157 On 03-August-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
23/06/2006	R157 On 03-August-06	7.00	Put	Option on Bond Future	131455	114285	131455	114285	0.00
23/06/2006	R157 On 03-August-06	8.75	Call	Option on Bond Future	14040	26580	14040	26580	0.00
23/06/2006	R157 On 03-August-06	8.75	Put	Option on Bond Future	7154	2524	7154	2524	0.00
23/06/2006	R157 On 03-August-06	9.00	Call	Option on Bond Future	27590	43003	27590	43003	0.00
23/06/2006	R157 On 03-August-06	9.00	Put	Option on Bond Future	2437	679	2437	679	0.00
23/06/2006	R157 On 03-August-06	9.25	Call	Option on Bond Future	43752	60395	43752	60395	0.00
23/06/2006	R157 On 03-August-06	9.25	Put	Option on Bond Future	680	153	680	153	0.00
23/06/2006	R157 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
23/06/2006	R157 On 02-November-06	6.75	Put	Option on Bond Future	150318	135022	150318	135022	0.00
23/06/2006	R157 On 02-November-06	7.00	Call	Option on Bond Future	0	3	0	3	0.00
23/06/2006	R157 On 02-November-06	7.00	Put	Option on Bond Future	129487	114193	129487	114193	0.00
23/06/2006	R157 On 02-November-06	8.75	Call	Option on Bond Future	21186	30735	21186	30735	0.00
23/06/2006	R157 On 02-November-06	8.75	Put	Option on Bond Future	15539	9792	15539	9792	0.00
23/06/2006	R157 On 02-November-06	9.00	Call	Option on Bond Future	32884	44402	32884	44402	0.00
23/06/2006	R157 On 02-November-06	9.00	Put	Option on Bond Future	9362	5585	9362	5585	0.00
23/06/2006	R157 On 02-November-06	9.25	Call	Option on Bond Future	46389	59364	46389	59364	0.00
23/06/2006	R157 On 02-November-06	9.25	Put	Option on Bond Future	5328	3007	5328	3007	0.00
23/06/2006	R157 On 02-November-06	9.50	Call	Option on Bond Future	61183	75130	61183	75130	0.00
23/06/2006	R157 On 02-November-06	9.50	Put	Option on Bond Future	2910	1561	2910	1561	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2006	R157 On 02-November-06	9.75	Call	Option on Bond Future	76514	91131	76514	91131	0.00
23/06/2006	R157 On 02-November-06	9.75	Put	Option on Bond Future	1350	670	1350	670	0.00
23/06/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	21	69	21	69	0.00
23/06/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	127979	113183	127979	113183	0.00
23/06/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	25802	34513	25802	34513	0.00
23/06/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	21915	15782	21915	15782	0.00
23/06/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	36725	46971	36725	46971	0.00
23/06/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	15368	10770	15368	10770	0.00
23/06/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	48934	60451	48934	60451	0.00
23/06/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	10427	7099	10427	7099	0.00
23/06/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	62285	74789	62285	74789	0.00
23/06/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	6941	4601	6941	4601	0.00
23/06/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	76049	89373	76049	89373	0.00
23/06/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	4175	2654	4175	2654	0.00
23/06/2006	R186 On 01-February-07			Bond Future	8.3800	8.2080	121.6608	123.6129	0.00
23/06/2006	R186 On 03-August-06			Bond Future	8.3700	8.1880	122.0708	124.0860	37.00
23/06/2006	R186 On 02-November-06			Bond Future	8.3800	8.2020	124.4272	126.4264	0.00
23/06/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	30023	39742	30023	39742	0.00
23/06/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	44788	34985	44788	34985	0.00
23/06/2006	R186 On 03-August-06	8.25	Call	Option on Bond Future	8006	17663	8006	17663	0.00
23/06/2006	R186 On 03-August-06	8.25	Put	Option on Bond Future	21041	10545	21041	10545	0.00
23/06/2006	R186 On 02-November-06	8.25	Call	Option on Bond Future	18182	27892	18182	27892	0.00
23/06/2006	R186 On 02-November-06	8.25	Put	Option on Bond Future	32703	22420	32703	22420	0.00
23/06/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	19576	26965	19576	26965	0.00
23/06/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	63076	50944	63076	50944	0.00
23/06/2006	R186 On 03-August-06	8.00	Call	Option on Bond Future	1630	5305	1630	5305	0.00
23/06/2006	R186 On 03-August-06	8.00	Put	Option on Bond Future	43760	27282	43760	27282	0.00
23/06/2006	R186 On 02-November-06	8.00	Call	Option on Bond Future	8506	14615	8506	14615	0.00
23/06/2006	R186 On 02-November-06	8.00	Put	Option on Bond Future	51943	38060	51943	38060	0.00
23/06/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	10237	15182	10237	15182	0.00
23/06/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	83518	68942	83518	68942	0.00
23/06/2006	R186 On 03-August-06	7.75	Call	Option on Bond Future	153	838	153	838	0.00
23/06/2006	R186 On 03-August-06	7.75	Put	Option on Bond Future	72455	52988	72455	52988	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2006	R186 On 02-November-06	7.75	Call	Option on Bond Future	3146	6235	3146	6235	0.00
23/06/2006	R186 On 02-November-06	7.75	Put	Option on Bond Future	76562	59658	76562	59658	0.00
23/06/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	4308	7063	4308	7063	0.00
23/06/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	108462	91696	108462	91696	0.00
23/06/2006	R186 On 03-August-06	7.50	Call	Option on Bond Future	5	54	5	54	0.00
23/06/2006	R186 On 03-August-06	7.50	Put	Option on Bond Future	103604	83501	103604	83501	0.00
23/06/2006	R186 On 02-November-06	7.50	Call	Option on Bond Future	859	2032	859	2032	0.00
23/06/2006	R186 On 02-November-06	7.50	Put	Option on Bond Future	105361	86541	105361	86541	0.00
23/06/2006	R186 On 03-August-06	7.25	Call	Option on Bond Future	0	1	0	1	0.00
23/06/2006	R186 On 03-August-06	7.25	Put	Option on Bond Future	136070	115918	136070	115918	0.00
23/06/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	1323	2487	1323	2487	0.00
23/06/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	137487	119131	137487	119131	0.00
23/06/2006	R186 On 02-November-06	7.25	Call	Option on Bond Future	151	447	151	447	0.00
23/06/2006	R186 On 02-November-06	7.25	Put	Option on Bond Future	136895	117199	136895	117199	0.00
23/06/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	255	580	255	580	0.00
23/06/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	169619	150423	169619	150423	0.00
23/06/2006	R186 On 03-August-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
23/06/2006	R186 On 03-August-06	7.00	Put	Option on Bond Future	169767	149614	169767	149614	0.00
23/06/2006	R186 On 02-November-06	7.00	Call	Option on Bond Future	18	69	18	69	0.00
23/06/2006	R186 On 02-November-06	7.00	Put	Option on Bond Future	170212	150271	170212	150271	0.00
23/06/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	33	94	33	94	0.00
23/06/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	203837	184376	203837	184376	0.00
23/06/2006	R186 On 03-August-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
23/06/2006	R186 On 03-August-06	6.75	Put	Option on Bond Future	204745	184593	204745	184593	0.00
23/06/2006	R186 On 02-November-06	6.75	Call	Option on Bond Future	1	6	1	6	0.00
23/06/2006	R186 On 02-November-06	6.75	Put	Option on Bond Future	204906	184918	204906	184918	0.00
23/06/2006	R186 On 03-August-06	8.50	Call	Option on Bond Future	22218	37886	22218	37886	0.00
23/06/2006	R186 On 03-August-06	8.50	Put	Option on Bond Future	7189	2704	7189	2704	0.00
23/06/2006	R186 On 03-August-06	8.75	Call	Option on Bond Future	43715	62694	43715	62694	0.00
23/06/2006	R186 On 03-August-06	8.75	Put	Option on Bond Future	1611	437	1611	437	0.00
23/06/2006	R186 On 03-August-06	9.00	Call	Option on Bond Future	68457	88428	68457	88428	0.00
23/06/2006	R186 On 03-August-06	9.00	Put	Option on Bond Future	224	43	224	43	0.00
23/06/2006	R186 On 03-August-06	9.25	Call	Option on Bond Future	93472	113608	93472	113608	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2006	R186 On 03-August-06	9.25	Put	Option on Bond Future	19	3	19	3	0.00
23/06/2006	R186 On 02-November-06	8.50	Call	Option on Bond Future	31761	44960	31761	44960	0.00
23/06/2006	R186 On 02-November-06	8.50	Put	Option on Bond Future	18382	11589	18382	11589	0.00
23/06/2006	R186 On 02-November-06	8.75	Call	Option on Bond Future	49524	65599	49524	65599	0.00
23/06/2006	R186 On 02-November-06	8.75	Put	Option on Bond Future	9221	5303	9221	5303	0.00
23/06/2006	R186 On 02-November-06	9.00	Call	Option on Bond Future	70385	88419	70385	88419	0.00
23/06/2006	R186 On 02-November-06	9.00	Put	Option on Bond Future	4092	2134	4092	2134	0.00
23/06/2006	R186 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
23/06/2006	R186 On 02-November-06	6.50	Put	Option on Bond Future	240932	220940	240932	220940	0.00
23/06/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	2	8	2	8	0.00
23/06/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	239540	220025	239540	220025	0.00
23/06/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	43368	55392	43368	55392	0.00
23/06/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	30401	22903	30401	22903	0.00
23/06/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	59406	73516	59406	73516	0.00
23/06/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	19668	14256	19668	14256	0.00
23/06/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	77687	93531	77687	93531	0.00
23/06/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	12100	8423	12100	8423	0.00
23/06/2006	R194 On 01-February-07			Bond Future	8.7800	8.4690	105.5933	105.9038	0.00
23/06/2006	R194 On 03-August-06			Bond Future	8.5100	8.2330	106.4998	106.9059	208.00
23/06/2006	R194 On 02-November-06			Bond Future	8.6600	8.3600	103.4863	103.8533	0.00
23/06/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	2779	4195	2779	4195	0.00
23/06/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	5572	3883	5572	3883	0.00
23/06/2006	R194 On 03-August-06	8.25	Call	Option on Bond Future	622	2123	622	2123	0.00
23/06/2006	R194 On 03-August-06	8.25	Put	Option on Bond Future	4435	1874	4435	1874	0.00
23/06/2006	R194 On 02-November-06	8.25	Call	Option on Bond Future	1221	2494	1221	2494	0.00
23/06/2006	R194 On 02-November-06	8.25	Put	Option on Bond Future	6254	3857	6254	3857	0.00
23/06/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	1916	3033	1916	3033	0.00
23/06/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	7230	5242	7230	5242	0.00
23/06/2006	R194 On 03-August-06	8.00	Call	Option on Bond Future	140	738	140	738	0.00
23/06/2006	R194 On 03-August-06	8.00	Put	Option on Bond Future	7622	4158	7622	4158	0.00
23/06/2006	R194 On 02-November-06	8.00	Call	Option on Bond Future	599	1391	599	1391	0.00
23/06/2006	R194 On 02-November-06	8.00	Put	Option on Bond Future	8743	5865	8743	5865	0.00
23/06/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	1267	2111	1267	2111	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	9112	6851	9112	6851	0.00
23/06/2006	R194 On 03-August-06	7.75	Call	Option on Bond Future	13	138	13	138	0.00
23/06/2006	R194 On 03-August-06	7.75	Put	Option on Bond Future	11182	7246	11182	7246	0.00
23/06/2006	R194 On 02-November-06	7.75	Call	Option on Bond Future	196	577	196	577	0.00
23/06/2006	R194 On 02-November-06	7.75	Put	Option on Bond Future	11463	8173	11463	8173	0.00
23/06/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	669	1233	669	1233	0.00
23/06/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	11054	8513	11054	8513	0.00
23/06/2006	R194 On 03-August-06	7.50	Call	Option on Bond Future	0	9	0	9	0.00
23/06/2006	R194 On 03-August-06	7.50	Put	Option on Bond Future	14875	10823	14875	10823	0.00
23/06/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	288	609	288	609	0.00
23/06/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	13223	10439	13223	10439	0.00
23/06/2006	R194 On 02-November-06	7.50	Call	Option on Bond Future	46	182	46	182	0.00
23/06/2006	R194 On 02-November-06	7.50	Put	Option on Bond Future	14449	10914	14449	10914	0.00
23/06/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	101	253	101	253	0.00
23/06/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	15595	12642	15595	12642	0.00
23/06/2006	R194 On 03-August-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
23/06/2006	R194 On 03-August-06	7.25	Put	Option on Bond Future	18598	14537	18598	14537	0.00
23/06/2006	R194 On 02-November-06	7.25	Call	Option on Bond Future	6	36	6	36	0.00
23/06/2006	R194 On 02-November-06	7.25	Put	Option on Bond Future	17558	13918	17558	13918	0.00
23/06/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	30	91	30	91	0.00
23/06/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	18093	15049	18093	15049	0.00
23/06/2006	R194 On 02-November-06	7.00	Call	Option on Bond Future	0	4	0	4	0.00
23/06/2006	R194 On 02-November-06	7.00	Put	Option on Bond Future	20716	17050	20716	17050	0.00
23/06/2006	R194 On 03-August-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
23/06/2006	R194 On 03-August-06	7.00	Put	Option on Bond Future	22340	18279	22340	18279	0.00
23/06/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	4	16	4	16	0.00
23/06/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	20644	17552	20644	17552	0.00
23/06/2006	R194 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
23/06/2006	R194 On 02-November-06	6.75	Put	Option on Bond Future	23893	20223	23893	20223	0.00
23/06/2006	R194 On 03-August-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
23/06/2006	R194 On 03-August-06	6.75	Put	Option on Bond Future	26101	22040	26101	22040	0.00
23/06/2006	R194 On 03-August-06	8.50	Call	Option on Bond Future	1886	4522	1886	4522	0.00
23/06/2006	R194 On 03-August-06	8.50	Put	Option on Bond Future	2046	621	2046	621	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2006	R194 On 03-August-06	8.75	Call	Option on Bond Future	4169	7677	4169	7677	0.00
23/06/2006	R194 On 03-August-06	8.75	Put	Option on Bond Future	695	143	695	143	0.00
23/06/2006	R194 On 03-August-06	9.00	Call	Option on Bond Future	7253	11173	7253	11173	0.00
23/06/2006	R194 On 03-August-06	9.00	Put	Option on Bond Future	163	22	163	22	0.00
23/06/2006	R194 On 02-November-06	6.00	Call	Option on Bond Future	0	0	0	0	0.00
23/06/2006	R194 On 02-November-06	6.00	Put	Option on Bond Future	33507	29838	33507	29838	0.00
23/06/2006	R194 On 02-November-06	6.25	Call	Option on Bond Future	0	0	0	0	0.00
23/06/2006	R194 On 02-November-06	6.25	Put	Option on Bond Future	30289	26619	30289	26619	0.00
23/06/2006	R194 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
23/06/2006	R194 On 02-November-06	6.50	Put	Option on Bond Future	27084	23414	27084	23414	0.00
23/06/2006	R194 On 02-November-06	8.50	Call	Option on Bond Future	2233	4066	2233	4066	0.00
23/06/2006	R194 On 02-November-06	8.50	Put	Option on Bond Future	4171	2334	4171	2334	0.00
23/06/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	0	0	0	0	0.00
23/06/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	28434	25329	28434	25329	0.00
23/06/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	0	0	0	0	0.00
23/06/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	25826	22722	25826	22722	0.00
23/06/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	0	2	0	2	0.00
23/06/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	23229	20125	23229	20125	0.00
23/06/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	3879	5601	3879	5601	0.00
23/06/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	4160	2777	4160	2777	0.00
23/06/2006	R201 On 01-February-07			Bond Future	8.7100	8.4920	101.3646	102.5718	0.00
23/06/2006	R201 On 03-August-06			Bond Future	8.6500	8.4380	101.7107	102.9761	26.00
23/06/2006	R201 On 02-November-06			Bond Future	8.6900	8.4710	103.6792	104.9209	0.00
23/06/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	14658	20322	14658	20322	0.00
23/06/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	26274	19865	26274	19865	0.00
23/06/2006	R201 On 03-August-06	8.50	Call	Option on Bond Future	4420	10256	4420	10256	0.00
23/06/2006	R201 On 03-August-06	8.50	Put	Option on Bond Future	13370	6552	13370	6552	0.00
23/06/2006	R201 On 02-November-06	8.50	Call	Option on Bond Future	11207	17018	11207	17018	0.00
23/06/2006	R201 On 02-November-06	8.50	Put	Option on Bond Future	21930	15324	21930	15324	0.00
23/06/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	8578	12783	8578	12783	0.00
23/06/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	34592	26725	34592	26725	0.00
23/06/2006	R201 On 03-August-06	8.25	Call	Option on Bond Future	969	3401	969	3401	0.00
23/06/2006	R201 On 03-August-06	8.25	Put	Option on Bond Future	24963	14741	24963	14741	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2006	R201 On 02-November-06	8.25	Call	Option on Bond Future	5671	9615	5671	9615	0.00
23/06/2006	R201 On 02-November-06	8.25	Put	Option on Bond Future	31118	22646	31118	22646	0.00
23/06/2006	R201 On 03-August-06	8.00	Call	Option on Bond Future	93	600	93	600	0.00
23/06/2006	R201 On 03-August-06	8.00	Put	Option on Bond Future	39419	27272	39419	27272	0.00
23/06/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	2298	4512	2298	4512	0.00
23/06/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	42745	32543	42745	32543	0.00
23/06/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	4618	7443	4618	7443	0.00
23/06/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	45293	36045	45293	36045	0.00
23/06/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	1722	3207	1722	3207	0.00
23/06/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	57325	46738	57325	46738	0.00
23/06/2006	R201 On 03-August-06	7.75	Call	Option on Bond Future	2	37	2	37	0.00
23/06/2006	R201 On 03-August-06	7.75	Put	Option on Bond Future	54955	42335	54955	42335	0.00
23/06/2006	R201 On 02-November-06	7.75	Call	Option on Bond Future	648	1567	648	1567	0.00
23/06/2006	R201 On 02-November-06	7.75	Put	Option on Bond Future	56376	44878	56376	44878	0.00
23/06/2006	R201 On 03-August-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
23/06/2006	R201 On 03-August-06	7.50	Put	Option on Bond Future	70879	58225	70879	58225	0.00
23/06/2006	R201 On 02-November-06	7.50	Call	Option on Bond Future	95	317	95	317	0.00
23/06/2006	R201 On 02-November-06	7.50	Put	Option on Bond Future	71390	59195	71390	59195	0.00
23/06/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	499	1107	499	1107	0.00
23/06/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	71303	59838	71303	59838	0.00
23/06/2006	R201 On 02-November-06	7.25	Call	Option on Bond Future	10	48	10	48	0.00
23/06/2006	R201 On 02-November-06	7.25	Put	Option on Bond Future	87165	74785	87165	74785	0.00
23/06/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	97	269	97	269	0.00
23/06/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	86379	74479	86379	74479	0.00
23/06/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	12	43	12	43	0.00
23/06/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	102057	90017	102057	90017	0.00
23/06/2006	R201 On 02-November-06	7.00	Call	Option on Bond Future	0	2	0	2	0.00
23/06/2006	R201 On 02-November-06	7.00	Put	Option on Bond Future	103313	90898	103313	90898	0.00
23/06/2006	R201 On 03-August-06	8.75	Call	Option on Bond Future	11805	20911	11805	20911	0.00
23/06/2006	R201 On 03-August-06	8.75	Put	Option on Bond Future	5993	2444	5993	2444	0.00
23/06/2006	R201 On 03-August-06	9.00	Call	Option on Bond Future	22314	33601	22314	33601	0.00
23/06/2006	R201 On 03-August-06	9.00	Put	Option on Bond Future	2015	647	2015	647	0.00
23/06/2006	R201 On 03-August-06	9.25	Call	Option on Bond Future	35002	47289	35002	47289	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2006	R201 On 03-August-06	9.25	Put	Option on Bond Future	487	120	487	120	0.00
23/06/2006	R201 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
23/06/2006	R201 On 02-November-06	6.75	Put	Option on Bond Future	119775	107358	119775	107358	0.00
23/06/2006	R201 On 02-November-06	8.75	Call	Option on Bond Future	17826	25396	17826	25396	0.00
23/06/2006	R201 On 02-November-06	8.75	Put	Option on Bond Future	14093	9247	14093	9247	0.00
23/06/2006	R201 On 02-November-06	9.00	Call	Option on Bond Future	26336	35494	26336	35494	0.00
23/06/2006	R201 On 02-November-06	9.00	Put	Option on Bond Future	8411	5153	8411	5153	0.00
23/06/2006	R201 On 02-November-06	9.25	Call	Option on Bond Future	36490	46912	36490	46912	0.00
23/06/2006	R201 On 02-November-06	9.25	Put	Option on Bond Future	4632	2637	4632	2637	0.00
23/06/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	1	3	1	3	0.00
23/06/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	118099	106029	118099	106029	0.00
23/06/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	21081	28097	21081	28097	0.00
23/06/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	18554	13499	18554	13499	0.00
23/06/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	28945	37234	28945	37234	0.00
23/06/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	12528	8745	12528	8745	0.00
23/06/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	38124	47519	38124	47519	0.00
23/06/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	8063	5386	8063	5386	0.00
23/06/2006	R203 On 01-February-07			Bond Future	8.6900	8.4920	100.2321	101.5980	0.00
23/06/2006	R203 On 03-August-06			Bond Future	8.4600	8.4440	101.7449	101.8787	111.00
23/06/2006	R203 On 02-November-06			Bond Future	8.6800	8.4730	98.2329	99.6276	0.00
23/06/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	16246	22663	16246	22663	0.00
23/06/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	29359	22117	29359	22117	0.00
23/06/2006	R203 On 03-August-06	8.50	Call	Option on Bond Future	11056	11919	11056	11919	0.00
23/06/2006	R203 On 03-August-06	8.50	Put	Option on Bond Future	8456	7981	8456	7981	0.00
23/06/2006	R203 On 02-November-06	8.50	Call	Option on Bond Future	11572	18064	11572	18064	0.00
23/06/2006	R203 On 02-November-06	8.50	Put	Option on Bond Future	23648	16194	23648	16194	0.00
23/06/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	4021	4499	4021	4499	0.00
23/06/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	19166	18306	19166	18306	0.00
23/06/2006	R203 On 02-November-06	8.25	Call	Option on Bond Future	6211	10562	6211	10562	0.00
23/06/2006	R203 On 02-November-06	8.25	Put	Option on Bond Future	35788	26192	35788	26192	0.00
23/06/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	10397	15204	10397	15204	0.00
23/06/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	40758	31906	40758	31906	0.00
23/06/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	1019	1200	1019	1200	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	34339	33181	34339	33181	0.00
23/06/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	6236	9599	6236	9599	0.00
23/06/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	54247	43951	54247	43951	0.00
23/06/2006	R203 On 02-November-06	8.00	Call	Option on Bond Future	2965	5546	2965	5546	0.00
23/06/2006	R203 On 02-November-06	8.00	Put	Option on Bond Future	50459	39093	50459	39093	0.00
23/06/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	3487	5672	3487	5672	0.00
23/06/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	69561	58087	69561	58087	0.00
23/06/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	170	214	170	214	0.00
23/06/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	52106	50811	52106	50811	0.00
23/06/2006	R203 On 02-November-06	7.75	Call	Option on Bond Future	1245	2584	1245	2584	0.00
23/06/2006	R203 On 02-November-06	7.75	Put	Option on Bond Future	67083	54475	67083	54475	0.00
23/06/2006	R203 On 03-August-06	7.50	Call	Option on Bond Future	18	24	18	24	0.00
23/06/2006	R203 On 03-August-06	7.50	Put	Option on Bond Future	71022	69690	71022	69690	0.00
23/06/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	1809	3121	1809	3121	0.00
23/06/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	86370	74023	86370	74023	0.00
23/06/2006	R203 On 02-November-06	7.50	Call	Option on Bond Future	456	1057	456	1057	0.00
23/06/2006	R203 On 02-November-06	7.50	Put	Option on Bond Future	85076	71730	85076	71730	0.00
23/06/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	867	1591	867	1591	0.00
23/06/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	104350	91414	104350	91414	0.00
23/06/2006	R203 On 03-August-06	7.25	Call	Option on Bond Future	1	2	1	2	0.00
23/06/2006	R203 On 03-August-06	7.25	Put	Option on Bond Future	90541	89203	90541	89203	0.00
23/06/2006	R203 On 02-November-06	7.25	Call	Option on Bond Future	144	376	144	376	0.00
23/06/2006	R203 On 02-November-06	7.25	Put	Option on Bond Future	103998	90282	103998	90282	0.00
23/06/2006	R203 On 03-August-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
23/06/2006	R203 On 03-August-06	7.00	Put	Option on Bond Future	110553	109215	110553	109215	0.00
23/06/2006	R203 On 02-November-06	7.00	Call	Option on Bond Future	39	115	39	115	0.00
23/06/2006	R203 On 02-November-06	7.00	Put	Option on Bond Future	123588	109717	123588	109717	0.00
23/06/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	22691	23850	22691	23850	0.00
23/06/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	2765	2586	2765	2586	0.00
23/06/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	37482	38777	37482	38777	0.00
23/06/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	637	594	637	594	0.00
23/06/2006	R203 On 02-November-06	6.50	Call	Option on Bond Future	2	7	2	7	0.00
23/06/2006	R203 On 02-November-06	6.50	Put	Option on Bond Future	164380	150438	164380	150438	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2006	R203 On 02-November-06	6.75	Call	Option on Bond Future	9	30	9	30	0.00
23/06/2006	R203 On 02-November-06	6.75	Put	Option on Bond Future	143729	129803	143729	129803	0.00
23/06/2006	R203 On 02-November-06	8.75	Call	Option on Bond Future	19411	28108	19411	28108	0.00
23/06/2006	R203 On 02-November-06	8.75	Put	Option on Bond Future	14393	9142	14393	9142	0.00
23/06/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	57	128	57	128	0.00
23/06/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	163032	149444	163032	149444	0.00
23/06/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	154	323	154	323	0.00
23/06/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	142832	129342	142832	129342	0.00
23/06/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	382	748	382	748	0.00
23/06/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	123233	109940	123233	109940	0.00
23/06/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	23925	31980	23925	31980	0.00
23/06/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	20183	14579	20183	14579	0.00
23/06/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	33403	42978	33403	42978	0.00
23/06/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	13188	9104	13188	9104	0.00
23/06/2006	R204 On 01-February-07			Bond Future	8.6700	8.4690	96.1106	97.5481	0.00
23/06/2006	R204 On 03-August-06			Bond Future	8.6300	8.4290	96.2928	97.7767	83.00
23/06/2006	R204 On 02-November-06			Bond Future	8.6600	8.4530	98.1577	99.6287	0.00
23/06/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	18134	25075	18134	25075	0.00
23/06/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	30273	22839	30273	22839	0.00
23/06/2006	R204 On 03-August-06	8.00	Call	Option on Bond Future	370	1454	370	1454	0.00
23/06/2006	R204 On 03-August-06	8.00	Put	Option on Bond Future	47783	34027	47783	34027	0.00
23/06/2006	R204 On 02-November-06	8.50	Call	Option on Bond Future	13712	20793	13712	20793	0.00
23/06/2006	R204 On 02-November-06	8.50	Put	Option on Bond Future	24989	17360	24989	17360	0.00
23/06/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	11749	17003	11749	17003	0.00
23/06/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	42122	33001	42122	33001	0.00
23/06/2006	R204 On 02-November-06	8.25	Call	Option on Bond Future	7713	12621	7713	12621	0.00
23/06/2006	R204 On 02-November-06	8.25	Put	Option on Bond Future	37442	27640	37442	27640	0.00
23/06/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	3907	6956	3907	6956	0.00
23/06/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	52568	40908	52568	40908	0.00
23/06/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	7147	10868	7147	10868	0.00
23/06/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	56221	45567	56221	45567	0.00
23/06/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	4060	6512	4060	6512	0.00
23/06/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	72316	60393	72316	60393	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2006	R204 On 02-November-06	7.75	Call	Option on Bond Future	1764	3444	1764	3444	0.00
23/06/2006	R204 On 02-November-06	7.75	Put	Option on Bond Future	69852	56823	69852	56823	0.00
23/06/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	2143	3639	2143	3639	0.00
23/06/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	90075	77196	90075	77196	0.00
23/06/2006	R204 On 02-November-06	7.50	Call	Option on Bond Future	703	1516	703	1516	0.00
23/06/2006	R204 On 02-November-06	7.50	Put	Option on Bond Future	88728	74832	88728	74832	0.00
23/06/2006	R204 On 02-November-06	7.25	Call	Option on Bond Future	246	588	246	588	0.00
23/06/2006	R204 On 02-November-06	7.25	Put	Option on Bond Future	108731	94364	108731	94364	0.00
23/06/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	1047	1887	1047	1887	0.00
23/06/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	109164	95629	109164	95629	0.00
23/06/2006	R204 On 02-November-06	7.00	Call	Option on Bond Future	75	200	75	200	0.00
23/06/2006	R204 On 02-November-06	7.00	Put	Option on Bond Future	129561	114976	129561	114976	0.00
23/06/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	471	904	471	904	0.00
23/06/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	129297	115355	129297	115355	0.00
23/06/2006	R204 On 02-November-06	6.50	Call	Option on Bond Future	4	15	4	15	0.00
23/06/2006	R204 On 02-November-06	6.50	Put	Option on Bond Future	173175	158476	173175	158476	0.00
23/06/2006	R204 On 02-November-06	6.75	Call	Option on Bond Future	20	59	20	59	0.00
23/06/2006	R204 On 02-November-06	6.75	Put	Option on Bond Future	151062	136392	151062	136392	0.00
23/06/2006	R204 On 02-November-06	8.75	Call	Option on Bond Future	22190	31467	22190	31467	0.00
23/06/2006	R204 On 02-November-06	8.75	Put	Option on Bond Future	15481	10049	15481	10049	0.00
23/06/2006	R204 On 02-November-06	9.00	Call	Option on Bond Future	33071	44273	33071	44273	0.00
23/06/2006	R204 On 02-November-06	9.00	Put	Option on Bond Future	8830	5323	8830	5323	0.00
23/06/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	73	161	73	161	0.00
23/06/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	171949	157662	171949	157662	0.00
23/06/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	194	398	194	398	0.00
23/06/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	150268	136097	150268	136097	0.00
23/06/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	26421	35060	26421	35060	0.00
23/06/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	20780	15044	20780	15044	0.00
23/06/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	36551	46755	36551	46755	0.00
23/06/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	13571	9400	13571	9400	0.00
23/06/2006	R207 On 01-February-07			Bond Future	8.6300	8.4340	89.7722	91.2148	0.00
23/06/2006	R207 On 03-August-06			Bond Future	8.6000	8.4010	89.8165	91.2988	0.00
23/06/2006	R207 On 02-November-06			Bond Future	8.6200	8.4220	91.5551	93.0207	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	19554	26783	19554	26783	0.00
23/06/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	29185	21988	29185	21988	0.00
23/06/2006	R207 On 03-August-06	8.00	Call	Option on Bond Future	474	1756	474	1756	0.00
23/06/2006	R207 On 03-August-06	8.00	Put	Option on Bond Future	45887	32347	45887	32347	0.00
23/06/2006	R207 On 02-November-06	8.50	Call	Option on Bond Future	7141	14262	7141	14262	0.00
23/06/2006	R207 On 02-November-06	8.50	Put	Option on Bond Future	16071	8535	16071	8535	0.00
23/06/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	12836	18372	12836	18372	0.00
23/06/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	40815	31925	40815	31925	0.00
23/06/2006	R207 On 02-November-06	8.25	Call	Option on Bond Future	2405	6013	2405	6013	0.00
23/06/2006	R207 On 02-November-06	8.25	Put	Option on Bond Future	29864	18816	29864	18816	0.00
23/06/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	7922	11896	7922	11896	0.00
23/06/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	54757	44305	54757	44305	0.00
23/06/2006	R207 On 02-November-06	8.00	Call	Option on Bond Future	585	1900	585	1900	0.00
23/06/2006	R207 On 02-November-06	8.00	Put	Option on Bond Future	47094	33753	47094	33753	0.00
23/06/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	4572	7231	4572	7231	0.00
23/06/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	70788	59021	70788	59021	0.00
23/06/2006	R207 On 02-November-06	7.75	Call	Option on Bond Future	99	429	99	429	0.00
23/06/2006	R207 On 02-November-06	7.75	Put	Option on Bond Future	66196	51870	66196	51870	0.00
23/06/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	2456	4104	2456	4104	0.00
23/06/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	88592	75815	88592	75815	0.00
23/06/2006	R207 On 02-November-06	7.50	Call	Option on Bond Future	11	67	11	67	0.00
23/06/2006	R207 On 02-November-06	7.50	Put	Option on Bond Future	86250	71650	86250	71650	0.00
23/06/2006	R207 On 02-November-06	7.25	Call	Option on Bond Future	1	7	1	7	0.00
23/06/2006	R207 On 02-November-06	7.25	Put	Option on Bond Future	106954	92304	106954	92304	0.00
23/06/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	1221	2165	1221	2165	0.00
23/06/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	107837	94354	107837	94354	0.00
23/06/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	560	1056	560	1056	0.00
23/06/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	128230	114300	128230	114300	0.00
23/06/2006	R207 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
23/06/2006	R207 On 02-November-06	7.00	Put	Option on Bond Future	128259	113603	128259	113603	0.00
23/06/2006	R207 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
23/06/2006	R207 On 02-November-06	6.75	Put	Option on Bond Future	150174	135518	150174	135518	0.00
23/06/2006	R207 On 02-November-06	8.75	Call	Option on Bond Future	16071	26760	16071	26760	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2006	R207 On 02-November-06	8.75	Put	Option on Bond Future	6977	3010	6977	3010	0.00
23/06/2006	R207 On 02-November-06	9.00	Call	Option on Bond Future	28969	42081	28969	42081	0.00
23/06/2006	R207 On 02-November-06	9.00	Put	Option on Bond Future	2340	797	2340	797	0.00
23/06/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	236	474	236	474	0.00
23/06/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	149553	135365	149553	135365	0.00
23/06/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	28164	37072	28164	37072	0.00
23/06/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	19939	14422	19939	14422	0.00
23/06/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	38570	49007	38570	49007	0.00
23/06/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	12969	8980	12969	8980	0.00
23/06/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	91	195	91	195	0.00
23/06/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	171667	157346	171667	157346	0.00
26/06/2006	GOVI On 01-February-07			jGovi	239.1400	241.5670	239.1400	241.5670	0.00
26/06/2006	GOVI On 03-August-06			jGovi	229.8000	232.2840	229.8010	232.2840	561.00
26/06/2006	GOVI On 02-November-06			jGovi	234.2700	236.7610	234.2730	236.7610	335.00
26/06/2006	GOVI On 01-February-07	230.00	Call	jGovi	94691	117282	94691	117282	0.00
26/06/2006	GOVI On 01-February-07	230.00	Put	jGovi	3291	1612	3291	1612	0.00
26/06/2006	GOVI On 03-August-06	230.00	Call	jGovi	11790	27745	11790	27745	0.00
26/06/2006	GOVI On 03-August-06	230.00	Put	jGovi	13780	4905	13780	4905	0.00
26/06/2006	GOVI On 02-November-06	230.00	Call	jGovi	50101	71018	50101	71018	0.00
26/06/2006	GOVI On 02-November-06	230.00	Put	jGovi	7371	3408	7371	3408	0.00
26/06/2006	J153 On 31-August-10			jSwap	9.1700	8.9650	0.0624	0.0548	0.00
26/06/2006	J157 On 15-September-15			jSwap	9.2300	9.0340	0.1103	0.0986	0.00
26/06/2006	J186 On 21-December-26			jSwap	9.1400	8.9330	0.1504	0.1331	0.00
26/06/2006	J194 On 28-February-08			jSwap	8.6500	8.5010	0.0214	0.0185	0.00
26/06/2006	J201 On 22-December-14			jSwap	9.3400	9.1170	0.1061	0.0943	0.00
26/06/2006	J203 On 15-September-17			jSwap	9.2100	9.0080	0.1221	0.1088	0.00
26/06/2006	J204 On 21-December-18			jSwap	9.2500	9.0430	0.1279	0.1140	0.00
26/06/2006	J207 On 15-January-20			jSwap	9.1100	8.9180	0.0897	0.0748	0.00
26/06/2006	JBAR On 21-December-05			jBar	7.5700	7.5290	0.0000	0.0000	0.00
26/06/2006	JFRA On 01-February-07			jFra	9.0700	9.0500	0.0221	0.0221	175.00
26/06/2006	JFRA On 07-February-08			jFra	9.6200	9.3740	0.0234	0.0228	0.00
26/06/2006	JFRA On 03-May-07			jFra	9.4000	9.1080	0.0229	0.0222	30.00
26/06/2006	JFRA On 03-August-06			jFra	7.8400	7.8330	0.0192	0.0192	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
26/06/2006	JFRA On 02-August-07			jFra	9.4800	9.3230	0.0231	0.0227	0.00
26/06/2006	JFRA On 02-November-06			jFra	8.7100	8.4880	0.0212	0.0207	0.00
26/06/2006	JFRA On 01-November-07			jFra	9.6000	9.2700	0.0251	0.0243	0.00
26/06/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	3932	3900	3932	3900	0.00
26/06/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	114	121	114	121	0.00
26/06/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	27994	27730	27994	27730	0.00
26/06/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	22800	23168	22800	23168	0.00
26/06/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	4765	4135	4765	4135	0.00
26/06/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	137	215	137	215	0.00
26/06/2006	JFRA On 03-August-06	7.00	Call	Option on jFra	2061	2055	2061	2055	0.00
26/06/2006	JFRA On 03-August-06	7.00	Put	Option on jFra	14	18	14	18	0.00
26/06/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	5020	4687	5020	4687	0.00
26/06/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	198	245	198	245	0.00
26/06/2006	JFRA On 02-November-06	7.00	Call	Option on jFra	4185	3676	4185	3676	0.00
26/06/2006	JFRA On 02-November-06	7.00	Put	Option on jFra	22	43	22	43	0.00
26/06/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	5731	4994	5731	4994	0.00
26/06/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	242	357	242	357	0.00
26/06/2006	JN02 On 03-August-06			jNote	9.1500	8.9350	0.1669	0.1633	0.00
26/06/2006	JN02 On 02-November-06			jNote	9.3800	9.1380	0.1706	0.1665	0.00
26/06/2006	JN02 On 03-August-06	7.25	Call	Option on jNote	34699	31000	34699	31000	0.00
26/06/2006	JN02 On 03-August-06	7.25	Put	Option on jNote	81	199	81	199	0.00
26/06/2006	JN02 On 02-November-06	7.25	Call	Option on jNote	40004	36185	40004	36185	0.00
26/06/2006	JN02 On 02-November-06	7.25	Put	Option on jNote	1245	1783	1245	1783	0.00
26/06/2006	JN05 On 03-August-06			jNote	9.3500	9.1020	0.3712	0.3634	0.00
26/06/2006	JN05 On 02-November-06			jNote	9.4400	9.1820	0.3734	0.3654	0.00
26/06/2006	JN05 On 03-August-06	7.25	Call	Option on jNote	83299	73935	83299	73935	0.00
26/06/2006	JN05 On 03-August-06	7.25	Put	Option on jNote	0	0	0	0	0.00
26/06/2006	JN05 On 02-November-06	7.25	Call	Option on jNote	86700	76910	86700	76910	0.00
26/06/2006	JN05 On 02-November-06	7.25	Put	Option on jNote	9	35	9	35	0.00
26/06/2006	JN10 On 03-August-06			jNote	9.2400	9.0340	0.5982	0.5905	0.00
26/06/2006	JN10 On 02-November-06			jNote	9.2900	9.0740	0.5992	0.5913	0.00
26/06/2006	JN10 On 03-August-06	7.25	Call	Option on jNote	128781	116602	128781	116602	0.00
26/06/2006	JN10 On 03-August-06	7.25	Put	Option on jNote	0	0	0	0	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
26/06/2006	JN10 On 02-November-06	7.25	Call	Option on jNote	131487	118855	131487	118855	0.00
26/06/2006	JN10 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
26/06/2006	JROD On 30-June-06			jRod	6.8900	6.8920	0.0026	0.0022	0.00
26/06/2006	JROD On 31-July-06			jRod	7.0900	7.0900	0.0021	0.0017	0.00
26/06/2006	JROD On 31-August-06			jRod	7.3700	7.3600	0.0014	0.0010	0.00
26/06/2006	R153 On 01-February-07			Bond Future	8.9000	8.5820	117.9859	119.0078	0.00
26/06/2006	R153 On 03-August-06			Bond Future	8.7800	8.5310	119.8311	120.7486	944.00
26/06/2006	R153 On 02-November-06			Bond Future	8.8600	8.5490	115.5765	116.6351	0.00
26/06/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	6717	10929	6717	10929	0.00
26/06/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	19617	13609	19617	13609	0.00
26/06/2006	R153 On 03-August-06	8.50	Call	Option on Bond Future	1481	4713	1481	4713	0.00
26/06/2006	R153 On 03-August-06	8.50	Put	Option on Bond Future	11801	5858	11801	5858	0.00
26/06/2006	R153 On 02-November-06	8.50	Call	Option on Bond Future	4514	8734	4514	8734	0.00
26/06/2006	R153 On 02-November-06	8.50	Put	Option on Bond Future	16807	10440	16807	10440	0.00
26/06/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	3926	7020	3926	7020	0.00
26/06/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	25045	17919	25045	17919	0.00
26/06/2006	R153 On 03-August-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
26/06/2006	R153 On 03-August-06	7.50	Put	Option on Bond Future	48017	38842	48017	38842	100.00
26/06/2006	R153 On 03-August-06	8.25	Call	Option on Bond Future	267	1443	267	1443	0.00
26/06/2006	R153 On 03-August-06	8.25	Put	Option on Bond Future	19867	11868	19867	11868	0.00
26/06/2006	R153 On 02-November-06	8.25	Call	Option on Bond Future	2214	4967	2214	4967	0.00
26/06/2006	R153 On 02-November-06	8.25	Put	Option on Bond Future	23267	15432	23267	15432	100.00
26/06/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	2023	4067	2023	4067	0.00
26/06/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	31437	23261	31437	23261	0.00
26/06/2006	R153 On 03-August-06	8.00	Call	Option on Bond Future	22	247	22	247	0.00
26/06/2006	R153 On 03-August-06	8.00	Put	Option on Bond Future	28997	20048	28997	20048	0.00
26/06/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	816	2280	816	2280	0.00
26/06/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	30713	21590	30713	21590	0.00
26/06/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	881	2052	881	2052	0.00
26/06/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	38667	29618	38667	29618	0.00
26/06/2006	R153 On 03-August-06	7.75	Call	Option on Bond Future	1	18	1	18	0.00
26/06/2006	R153 On 03-August-06	7.75	Put	Option on Bond Future	38448	29291	38448	29291	0.00
26/06/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	214	803	214	803	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
26/06/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	39041	29043	39041	29043	0.00
26/06/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	303	854	303	854	0.00
26/06/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	46538	36870	46538	36870	0.00
26/06/2006	R153 On 02-November-06	7.50	Call	Option on Bond Future	35	193	35	193	0.00
26/06/2006	R153 On 02-November-06	7.50	Put	Option on Bond Future	47879	37451	47879	37451	0.00
26/06/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	77	275	77	275	0.00
26/06/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	54839	44818	54839	44818	0.00
26/06/2006	R153 On 03-August-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
26/06/2006	R153 On 03-August-06	7.25	Put	Option on Bond Future	57685	48510	57685	48510	0.00
26/06/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	3	27	3	27	0.00
26/06/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	56953	46390	56953	46390	0.00
26/06/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	11	54	11	54	0.00
26/06/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	63379	53203	63379	53203	0.00
26/06/2006	R153 On 03-August-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
26/06/2006	R153 On 03-August-06	7.00	Put	Option on Bond Future	67453	58278	67453	58278	0.00
26/06/2006	R153 On 02-November-06	7.00	Call	Option on Bond Future	0	2	0	2	0.00
26/06/2006	R153 On 02-November-06	7.00	Put	Option on Bond Future	66145	55560	66145	55560	0.00
26/06/2006	R153 On 03-August-06	8.75	Call	Option on Bond Future	4731	10434	4731	10434	0.00
26/06/2006	R153 On 03-August-06	8.75	Put	Option on Bond Future	5863	2392	5863	2392	0.00
26/06/2006	R153 On 03-August-06	9.00	Call	Option on Bond Future	10370	17954	10370	17954	0.00
26/06/2006	R153 On 03-August-06	9.00	Put	Option on Bond Future	2409	818	2409	818	0.00
26/06/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	0	0	0	0	0.00
26/06/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	80821	70602	80821	70602	0.00
26/06/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	1	6	1	6	0.00
26/06/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	72055	61840	72055	61840	0.00
26/06/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	10397	15691	10397	15691	0.00
26/06/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	15152	10226	15152	10226	0.00
26/06/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	14898	21168	14898	21168	0.00
26/06/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	11581	7632	11581	7632	0.00
26/06/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	20103	27209	20103	27209	0.00
26/06/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	8790	5676	8790	5676	0.00
26/06/2006	R153 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
26/06/2006	R153 On 02-November-06	6.75	Put	Option on Bond Future	75430	64843	75430	64843	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
26/06/2006	R153 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
26/06/2006	R153 On 02-November-06	6.50	Put	Option on Bond Future	84806	74219	84806	74219	0.00
26/06/2006	R153 On 02-November-06	8.75	Call	Option on Bond Future	7989	13722	7989	13722	0.00
26/06/2006	R153 On 02-November-06	8.75	Put	Option on Bond Future	11608	6754	11608	6754	0.00
26/06/2006	R153 On 02-November-06	9.00	Call	Option on Bond Future	12774	19859	12774	19859	0.00
26/06/2006	R153 On 02-November-06	9.00	Put	Option on Bond Future	7801	4300	7801	4300	0.00
26/06/2006	R153 On 02-November-06	9.25	Call	Option on Bond Future	18582	26749	18582	26749	0.00
26/06/2006	R153 On 02-November-06	9.25	Put	Option on Bond Future	5100	2681	5100	2681	0.00
26/06/2006	R157 On 01-February-07			Bond Future	8.9300	8.6950	132.3710	134.0347	0.00
26/06/2006	R157 On 03-August-06			Bond Future	8.8700	8.6570	133.8784	135.4118	121.00
26/06/2006	R157 On 02-November-06			Bond Future	8.9100	8.6720	129.6660	131.3642	0.00
26/06/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	17673	25802	17673	25802	0.00
26/06/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	30424	21915	30424	21915	0.00
26/06/2006	R157 On 03-August-06	8.75	Call	Option on Bond Future	6144	14040	6144	14040	0.00
26/06/2006	R157 On 03-August-06	8.75	Put	Option on Bond Future	14591	7154	14591	7154	0.00
26/06/2006	R157 On 02-November-06	8.75	Call	Option on Bond Future	12798	21186	12798	21186	0.00
26/06/2006	R157 On 02-November-06	8.75	Put	Option on Bond Future	24134	15539	24134	15539	0.00
26/06/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	10642	16732	10642	16732	0.00
26/06/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	41189	30642	41189	30642	0.00
26/06/2006	R157 On 03-August-06	7.75	Call	Option on Bond Future	0	4	0	4	0.00
26/06/2006	R157 On 03-August-06	7.75	Put	Option on Bond Future	85172	69843	85172	69843	100.00
26/06/2006	R157 On 03-August-06	8.50	Call	Option on Bond Future	1493	5095	1493	5095	0.00
26/06/2006	R157 On 03-August-06	8.50	Put	Option on Bond Future	28565	16833	28565	16833	0.00
26/06/2006	R157 On 02-November-06	8.50	Call	Option on Bond Future	6386	12030	6386	12030	0.00
26/06/2006	R157 On 02-November-06	8.50	Put	Option on Bond Future	35939	24600	35939	24600	117.00
26/06/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	5673	9781	5673	9781	0.00
26/06/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	54351	41822	54351	41822	0.00
26/06/2006	R157 On 03-August-06	8.25	Call	Option on Bond Future	186	1116	186	1116	0.00
26/06/2006	R157 On 03-August-06	8.25	Put	Option on Bond Future	46248	31845	46248	31845	0.00
26/06/2006	R157 On 02-November-06	8.25	Call	Option on Bond Future	2599	5775	2599	5775	0.00
26/06/2006	R157 On 02-November-06	8.25	Put	Option on Bond Future	50718	36911	50718	36911	0.00
26/06/2006	R157 On 03-August-06	8.00	Call	Option on Bond Future	9	119	9	119	0.00
26/06/2006	R157 On 03-August-06	8.00	Put	Option on Bond Future	65435	50211	65435	50211	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
26/06/2006	R157 On 02-November-06	8.00	Call	Option on Bond Future	807	2213	807	2213	0.00
26/06/2006	R157 On 02-November-06	8.00	Put	Option on Bond Future	67850	52273	67850	52273	0.00
26/06/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	2585	4998	2585	4998	0.00
26/06/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	69735	55511	69735	55511	0.00
26/06/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	922	2075	922	2075	0.00
26/06/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	86892	71408	86892	71408	0.00
26/06/2006	R157 On 02-November-06	7.75	Call	Option on Bond Future	158	581	158	581	0.00
26/06/2006	R157 On 02-November-06	7.75	Put	Option on Bond Future	86489	69929	86489	69929	158.00
26/06/2006	R157 On 03-August-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
26/06/2006	R157 On 03-August-06	7.50	Put	Option on Bond Future	105308	89975	105308	89975	0.00
26/06/2006	R157 On 02-November-06	7.50	Call	Option on Bond Future	17	93	17	93	0.00
26/06/2006	R157 On 02-November-06	7.50	Put	Option on Bond Future	106010	89104	106010	89104	0.00
26/06/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	243	664	243	664	0.00
26/06/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	105389	89173	105389	89173	0.00
26/06/2006	R157 On 03-August-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
26/06/2006	R157 On 03-August-06	7.25	Put	Option on Bond Future	125844	110511	125844	110511	0.00
26/06/2006	R157 On 02-November-06	7.25	Call	Option on Bond Future	1	9	1	9	0.00
26/06/2006	R157 On 02-November-06	7.25	Put	Option on Bond Future	126037	109062	126037	109062	0.00
26/06/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	43	149	43	149	0.00
26/06/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	124728	108197	124728	108197	0.00
26/06/2006	R157 On 03-August-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
26/06/2006	R157 On 03-August-06	7.00	Put	Option on Bond Future	146788	131455	146788	131455	0.00
26/06/2006	R157 On 03-August-06	9.00	Call	Option on Bond Future	15789	27590	15789	27590	0.00
26/06/2006	R157 On 03-August-06	9.00	Put	Option on Bond Future	5968	2437	5968	2437	0.00
26/06/2006	R157 On 03-August-06	9.25	Call	Option on Bond Future	29694	43752	29694	43752	0.00
26/06/2006	R157 On 03-August-06	9.25	Put	Option on Bond Future	1955	680	1955	680	0.00
26/06/2006	R157 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
26/06/2006	R157 On 02-November-06	6.75	Put	Option on Bond Future	167300	150318	167300	150318	0.00
26/06/2006	R157 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
26/06/2006	R157 On 02-November-06	7.00	Put	Option on Bond Future	146469	129487	146469	129487	0.00
26/06/2006	R157 On 02-November-06	9.00	Call	Option on Bond Future	21949	32884	21949	32884	0.00
26/06/2006	R157 On 02-November-06	9.00	Put	Option on Bond Future	15410	9362	15410	9362	0.00
26/06/2006	R157 On 02-November-06	9.25	Call	Option on Bond Future	33372	46389	33372	46389	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
26/06/2006	R157 On 02-November-06	9.25	Put	Option on Bond Future	9294	5328	9294	5328	0.00
26/06/2006	R157 On 02-November-06	9.50	Call	Option on Bond Future	46644	61183	46644	61183	0.00
26/06/2006	R157 On 02-November-06	9.50	Put	Option on Bond Future	5354	2910	5354	2910	0.00
26/06/2006	R157 On 02-November-06	9.75	Call	Option on Bond Future	60865	76514	60865	76514	0.00
26/06/2006	R157 On 02-November-06	9.75	Put	Option on Bond Future	2683	1350	2683	1350	0.00
26/06/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	4	21	4	21	0.00
26/06/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	144600	127979	144600	127979	0.00
26/06/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	26700	36725	26700	36725	0.00
26/06/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	21980	15368	21980	15368	0.00
26/06/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	37254	48934	37254	48934	0.00
26/06/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	15384	10427	15384	10427	0.00
26/06/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	49246	62285	49246	62285	0.00
26/06/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	10540	6941	10540	6941	0.00
26/06/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	61858	76049	61858	76049	0.00
26/06/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	6622	4175	6622	4175	0.00
26/06/2006	R186 On 01-February-07			Bond Future	8.5800	8.3820	119.5295	121.6608	0.00
26/06/2006	R186 On 03-August-06			Bond Future	8.5600	8.3650	119.9420	122.0708	37.00
26/06/2006	R186 On 02-November-06			Bond Future	8.5700	8.3790	122.2824	124.4272	0.00
26/06/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	31934	43368	31934	43368	0.00
26/06/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	40280	30401	40280	30401	0.00
26/06/2006	R186 On 03-August-06	8.25	Call	Option on Bond Future	2404	8006	2404	8006	0.00
26/06/2006	R186 On 03-August-06	8.25	Put	Option on Bond Future	36726	21041	36726	21041	0.00
26/06/2006	R186 On 02-November-06	8.50	Call	Option on Bond Future	20184	31761	20184	31761	0.00
26/06/2006	R186 On 02-November-06	8.50	Put	Option on Bond Future	28253	18382	28253	18382	0.00
26/06/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	21139	30023	21139	30023	0.00
26/06/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	57217	44788	57217	44788	0.00
26/06/2006	R186 On 02-November-06	8.25	Call	Option on Bond Future	10412	18182	10412	18182	0.00
26/06/2006	R186 On 02-November-06	8.25	Put	Option on Bond Future	46380	32703	46380	32703	0.00
26/06/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	13114	19576	13114	19576	0.00
26/06/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	77927	63076	77927	63076	0.00
26/06/2006	R186 On 03-August-06	8.00	Call	Option on Bond Future	273	1630	273	1630	0.00
26/06/2006	R186 On 03-August-06	8.00	Put	Option on Bond Future	63690	43760	63690	43760	0.00
26/06/2006	R186 On 02-November-06	8.00	Call	Option on Bond Future	4200	8506	4200	8506	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
26/06/2006	R186 On 02-November-06	8.00	Put	Option on Bond Future	69085	51943	69085	51943	0.00
26/06/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	6240	10237	6240	10237	0.00
26/06/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	100834	83518	100834	83518	0.00
26/06/2006	R186 On 03-August-06	7.75	Call	Option on Bond Future	12	153	12	153	0.00
26/06/2006	R186 On 03-August-06	7.75	Put	Option on Bond Future	93602	72455	93602	72455	0.00
26/06/2006	R186 On 02-November-06	7.75	Call	Option on Bond Future	1291	3146	1291	3146	0.00
26/06/2006	R186 On 02-November-06	7.75	Put	Option on Bond Future	96155	76562	96155	76562	0.00
26/06/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	2311	4308	2311	4308	0.00
26/06/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	127778	108462	127778	108462	0.00
26/06/2006	R186 On 03-August-06	7.50	Call	Option on Bond Future	0	5	0	5	0.00
26/06/2006	R186 On 03-August-06	7.50	Put	Option on Bond Future	124887	103604	124887	103604	0.00
26/06/2006	R186 On 02-November-06	7.50	Call	Option on Bond Future	281	859	281	859	0.00
26/06/2006	R186 On 02-November-06	7.50	Put	Option on Bond Future	126231	105361	126231	105361	0.00
26/06/2006	R186 On 03-August-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
26/06/2006	R186 On 03-August-06	7.25	Put	Option on Bond Future	157357	136070	157357	136070	0.00
26/06/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	596	1323	596	1323	0.00
26/06/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	158074	137487	158074	137487	0.00
26/06/2006	R186 On 02-November-06	7.25	Call	Option on Bond Future	37	151	37	151	0.00
26/06/2006	R186 On 02-November-06	7.25	Put	Option on Bond Future	158229	136895	158229	136895	0.00
26/06/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	90	255	90	255	0.00
26/06/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	190768	169619	190768	169619	0.00
26/06/2006	R186 On 03-August-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
26/06/2006	R186 On 03-August-06	7.00	Put	Option on Bond Future	191055	169767	191055	169767	0.00
26/06/2006	R186 On 02-November-06	7.00	Call	Option on Bond Future	3	18	3	18	0.00
26/06/2006	R186 On 02-November-06	7.00	Put	Option on Bond Future	191645	170212	191645	170212	0.00
26/06/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	9	33	9	33	0.00
26/06/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	225126	203837	225126	203837	0.00
26/06/2006	R186 On 03-August-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
26/06/2006	R186 On 03-August-06	6.75	Put	Option on Bond Future	226033	204745	226033	204745	0.00
26/06/2006	R186 On 02-November-06	6.75	Call	Option on Bond Future	0	1	0	1	0.00
26/06/2006	R186 On 02-November-06	6.75	Put	Option on Bond Future	226353	204906	226353	204906	0.00
26/06/2006	R186 On 03-August-06	8.50	Call	Option on Bond Future	9884	22218	9884	22218	0.00
26/06/2006	R186 On 03-August-06	8.50	Put	Option on Bond Future	16143	7189	16143	7189	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
26/06/2006	R186 On 03-August-06	8.75	Call	Option on Bond Future	25671	43715	25671	43715	0.00
26/06/2006	R186 On 03-August-06	8.75	Put	Option on Bond Future	4855	1611	4855	1611	0.00
26/06/2006	R186 On 03-August-06	9.00	Call	Option on Bond Future	47862	68457	47862	68457	0.00
26/06/2006	R186 On 03-August-06	9.00	Put	Option on Bond Future	917	224	917	224	0.00
26/06/2006	R186 On 03-August-06	9.25	Call	Option on Bond Future	72269	93472	72269	93472	0.00
26/06/2006	R186 On 03-August-06	9.25	Put	Option on Bond Future	103	19	103	19	0.00
26/06/2006	R186 On 02-November-06	8.75	Call	Option on Bond Future	34348	49524	34348	49524	0.00
26/06/2006	R186 On 02-November-06	8.75	Put	Option on Bond Future	15493	9221	15493	9221	0.00
26/06/2006	R186 On 02-November-06	9.00	Call	Option on Bond Future	52408	70385	52408	70385	0.00
26/06/2006	R186 On 02-November-06	9.00	Put	Option on Bond Future	7564	4092	7564	4092	0.00
26/06/2006	R186 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
26/06/2006	R186 On 02-November-06	6.50	Put	Option on Bond Future	262380	240932	262380	240932	0.00
26/06/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	0	2	0	2	0.00
26/06/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	260852	239540	260852	239540	0.00
26/06/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	45521	59406	45521	59406	0.00
26/06/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	27096	19668	27096	19668	0.00
26/06/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	61642	77687	61642	77687	0.00
26/06/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	17369	12100	17369	12100	0.00
26/06/2006	R194 On 01-February-07			Bond Future	9.1700	8.7780	105.1974	105.5933	0.00
26/06/2006	R194 On 03-August-06			Bond Future	8.8200	8.5110	106.0510	106.4998	208.00
26/06/2006	R194 On 02-November-06			Bond Future	9.0100	8.6570	103.0501	103.4863	0.00
26/06/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	2217	3879	2217	3879	0.00
26/06/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	6456	4160	6456	4160	0.00
26/06/2006	R194 On 03-August-06	8.50	Call	Option on Bond Future	408	1886	408	1886	0.00
26/06/2006	R194 On 03-August-06	8.50	Put	Option on Bond Future	5056	2046	5056	2046	0.00
26/06/2006	R194 On 02-November-06	8.50	Call	Option on Bond Future	891	2233	891	2233	0.00
26/06/2006	R194 On 02-November-06	8.50	Put	Option on Bond Future	7191	4171	7191	4171	0.00
26/06/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	1489	2779	1489	2779	0.00
26/06/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	8240	5572	8240	5572	0.00
26/06/2006	R194 On 03-August-06	8.25	Call	Option on Bond Future	77	622	77	622	0.00
26/06/2006	R194 On 03-August-06	8.25	Put	Option on Bond Future	8377	4435	8377	4435	0.00
26/06/2006	R194 On 02-November-06	8.25	Call	Option on Bond Future	413	1221	413	1221	0.00
26/06/2006	R194 On 02-November-06	8.25	Put	Option on Bond Future	9809	6254	9809	6254	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
26/06/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	957	1916	957	1916	0.00
26/06/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	10230	7230	10230	7230	0.00
26/06/2006	R194 On 03-August-06	8.00	Call	Option on Bond Future	9	140	9	140	0.00
26/06/2006	R194 On 03-August-06	8.00	Put	Option on Bond Future	11979	7622	11979	7622	0.00
26/06/2006	R194 On 02-November-06	8.00	Call	Option on Bond Future	169	599	169	599	0.00
26/06/2006	R194 On 02-November-06	8.00	Put	Option on Bond Future	12675	8743	12675	8743	0.00
26/06/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	588	1267	588	1267	0.00
26/06/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	12391	9112	12391	9112	0.00
26/06/2006	R194 On 03-August-06	7.75	Call	Option on Bond Future	0	13	0	13	0.00
26/06/2006	R194 On 03-August-06	7.75	Put	Option on Bond Future	15658	11182	15658	11182	0.00
26/06/2006	R194 On 02-November-06	7.75	Call	Option on Bond Future	39	196	39	196	0.00
26/06/2006	R194 On 02-November-06	7.75	Put	Option on Bond Future	15668	11463	15668	11463	0.00
26/06/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	267	669	267	669	0.00
26/06/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	14610	11054	14610	11054	0.00
26/06/2006	R194 On 03-August-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
26/06/2006	R194 On 03-August-06	7.50	Put	Option on Bond Future	19363	14875	19363	14875	0.00
26/06/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	93	288	93	288	0.00
26/06/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	16986	13223	16986	13223	0.00
26/06/2006	R194 On 02-November-06	7.50	Call	Option on Bond Future	6	46	6	46	0.00
26/06/2006	R194 On 02-November-06	7.50	Put	Option on Bond Future	18771	14449	18771	14449	0.00
26/06/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	25	101	25	101	0.00
26/06/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	19478	15595	19478	15595	0.00
26/06/2006	R194 On 03-August-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
26/06/2006	R194 On 03-August-06	7.25	Put	Option on Bond Future	23087	18598	23087	18598	0.00
26/06/2006	R194 On 02-November-06	7.25	Call	Option on Bond Future	0	6	0	6	0.00
26/06/2006	R194 On 02-November-06	7.25	Put	Option on Bond Future	21915	17558	21915	17558	0.00
26/06/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	6	30	6	30	0.00
26/06/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	22027	18093	22027	18093	0.00
26/06/2006	R194 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
26/06/2006	R194 On 02-November-06	7.00	Put	Option on Bond Future	25078	20716	25078	20716	0.00
26/06/2006	R194 On 03-August-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
26/06/2006	R194 On 03-August-06	7.00	Put	Option on Bond Future	26829	22340	26829	22340	0.00
26/06/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	0	4	0	4	0.00

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26/06/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	24600	20644	24600	20644	0.00
26/06/2006	R194 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
26/06/2006	R194 On 02-November-06	6.75	Put	Option on Bond Future	28255	23893	28255	23893	0.00
26/06/2006	R194 On 03-August-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
26/06/2006	R194 On 03-August-06	6.75	Put	Option on Bond Future	30589	26101	30589	26101	0.00
26/06/2006	R194 On 03-August-06	8.75	Call	Option on Bond Future	1421	4169	1421	4169	0.00
26/06/2006	R194 On 03-August-06	8.75	Put	Option on Bond Future	2435	695	2435	695	0.00
26/06/2006	R194 On 03-August-06	9.00	Call	Option on Bond Future	3462	7253	3462	7253	0.00
26/06/2006	R194 On 03-August-06	9.00	Put	Option on Bond Future	860	163	860	163	0.00
26/06/2006	R194 On 02-November-06	6.00	Call	Option on Bond Future	0	0	0	0	0.00
26/06/2006	R194 On 02-November-06	6.00	Put	Option on Bond Future	37870	33507	37870	33507	0.00
26/06/2006	R194 On 02-November-06	6.25	Call	Option on Bond Future	0	0	0	0	0.00
26/06/2006	R194 On 02-November-06	6.25	Put	Option on Bond Future	34651	30289	34651	30289	0.00
26/06/2006	R194 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
26/06/2006	R194 On 02-November-06	6.50	Put	Option on Bond Future	31446	27084	31446	27084	0.00
26/06/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	0	0	0	0	0.00
26/06/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	32392	28434	32392	28434	0.00
26/06/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	0	0	0	0	0.00
26/06/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	29785	25826	29785	25826	0.00
26/06/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	0	0	0	0	0.00
26/06/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	27187	23229	27187	23229	0.00
26/06/2006	R201 On 01-February-07			Bond Future	8.9500	8.7050	100.0153	101.3646	0.00
26/06/2006	R201 On 03-August-06			Bond Future	8.8900	8.6510	100.3438	101.7107	26.00
26/06/2006	R201 On 02-November-06			Bond Future	8.9300	8.6850	102.3097	103.6792	0.00
26/06/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	14532	21081	14532	21081	0.00
26/06/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	25498	18554	25498	18554	0.00
26/06/2006	R201 On 03-August-06	8.75	Call	Option on Bond Future	4875	11805	4875	11805	0.00
26/06/2006	R201 On 03-August-06	8.75	Put	Option on Bond Future	12731	5993	12731	5993	0.00
26/06/2006	R201 On 02-November-06	8.75	Call	Option on Bond Future	11126	17826	11126	17826	0.00
26/06/2006	R201 On 02-November-06	8.75	Put	Option on Bond Future	21088	14093	21088	14093	0.00
26/06/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	9607	14658	9607	14658	0.00
26/06/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	34715	26274	34715	26274	0.00
26/06/2006	R201 On 03-August-06	8.50	Call	Option on Bond Future	1181	4420	1181	4420	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
26/06/2006	R201 On 03-August-06	8.50	Put	Option on Bond Future	23800	13370	23800	13370	0.00
26/06/2006	R201 On 02-November-06	8.50	Call	Option on Bond Future	6431	11207	6431	11207	0.00
26/06/2006	R201 On 02-November-06	8.50	Put	Option on Bond Future	30848	21930	30848	21930	0.00
26/06/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	5109	8578	5109	8578	0.00
26/06/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	44616	34592	44616	34592	0.00
26/06/2006	R201 On 03-August-06	8.25	Call	Option on Bond Future	135	969	135	969	0.00
26/06/2006	R201 On 03-August-06	8.25	Put	Option on Bond Future	37798	24963	37798	24963	0.00
26/06/2006	R201 On 02-November-06	8.25	Call	Option on Bond Future	2800	5671	2800	5671	0.00
26/06/2006	R201 On 02-November-06	8.25	Put	Option on Bond Future	41942	31118	41942	31118	0.00
26/06/2006	R201 On 03-August-06	8.00	Call	Option on Bond Future	5	93	5	93	0.00
26/06/2006	R201 On 03-August-06	8.00	Put	Option on Bond Future	53000	39419	53000	39419	0.00
26/06/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	930	2298	930	2298	0.00
26/06/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	55072	42745	55072	42745	0.00
26/06/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	2483	4618	2483	4618	0.00
26/06/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	56651	45293	56651	45293	0.00
26/06/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	765	1722	765	1722	0.00
26/06/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	69861	57325	69861	57325	0.00
26/06/2006	R201 On 03-August-06	7.75	Call	Option on Bond Future	0	2	0	2	0.00
26/06/2006	R201 On 03-August-06	7.75	Put	Option on Bond Future	68622	54955	68622	54955	0.00
26/06/2006	R201 On 02-November-06	7.75	Call	Option on Bond Future	198	648	198	648	0.00
26/06/2006	R201 On 02-November-06	7.75	Put	Option on Bond Future	69620	56376	69620	56376	0.00
26/06/2006	R201 On 03-August-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
26/06/2006	R201 On 03-August-06	7.50	Put	Option on Bond Future	84548	70879	84548	70879	0.00
26/06/2006	R201 On 02-November-06	7.50	Call	Option on Bond Future	19	95	19	95	0.00
26/06/2006	R201 On 02-November-06	7.50	Put	Option on Bond Future	85008	71390	85008	71390	0.00
26/06/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	177	499	177	499	0.00
26/06/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	84473	71303	84473	71303	0.00
26/06/2006	R201 On 02-November-06	7.25	Call	Option on Bond Future	1	10	1	10	0.00
26/06/2006	R201 On 02-November-06	7.25	Put	Option on Bond Future	100850	87165	100850	87165	0.00
26/06/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	26	97	26	97	0.00
26/06/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	99801	86379	99801	86379	0.00
26/06/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	2	12	2	12	0.00
26/06/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	115541	102057	115541	102057	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
26/06/2006	R201 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
26/06/2006	R201 On 02-November-06	7.00	Put	Option on Bond Future	117007	103313	117007	103313	0.00
26/06/2006	R201 On 03-August-06	9.00	Call	Option on Bond Future	11975	22314	11975	22314	0.00
26/06/2006	R201 On 03-August-06	9.00	Put	Option on Bond Future	5345	2015	5345	2015	0.00
26/06/2006	R201 On 03-August-06	9.25	Call	Option on Bond Future	22501	35002	22501	35002	0.00
26/06/2006	R201 On 03-August-06	9.25	Put	Option on Bond Future	1655	487	1655	487	0.00
26/06/2006	R201 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
26/06/2006	R201 On 02-November-06	6.75	Put	Option on Bond Future	133470	119775	133470	119775	0.00
26/06/2006	R201 On 02-November-06	9.00	Call	Option on Bond Future	17703	26336	17703	26336	0.00
26/06/2006	R201 On 02-November-06	9.00	Put	Option on Bond Future	13473	8411	13473	8411	0.00
26/06/2006	R201 On 02-November-06	9.25	Call	Option on Bond Future	26147	36490	26147	36490	0.00
26/06/2006	R201 On 02-November-06	9.25	Put	Option on Bond Future	7983	4632	7983	4632	0.00
26/06/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	0	1	0	1	0.00
26/06/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	131591	118099	131591	118099	0.00
26/06/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	20889	28945	20889	28945	0.00
26/06/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	17965	12528	17965	12528	0.00
26/06/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	28667	38124	28667	38124	0.00
26/06/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	12099	8063	12099	8063	0.00
26/06/2006	R203 On 01-February-07			Bond Future	8.9300	8.6940	98.6418	100.2321	0.00
26/06/2006	R203 On 03-August-06			Bond Future	8.8800	8.4630	98.8675	101.7449	111.00
26/06/2006	R203 On 02-November-06			Bond Future	8.9200	8.6760	96.6245	98.2329	0.00
26/06/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	16141	23925	16141	23925	0.00
26/06/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	28302	20183	28302	20183	0.00
26/06/2006	R203 On 03-August-06	8.50	Call	Option on Bond Future	1479	11056	1479	11056	0.00
26/06/2006	R203 On 03-August-06	8.50	Put	Option on Bond Future	27654	8456	27654	8456	0.00
26/06/2006	R203 On 02-November-06	8.75	Call	Option on Bond Future	11510	19411	11510	19411	0.00
26/06/2006	R203 On 02-November-06	8.75	Put	Option on Bond Future	22576	14393	22576	14393	0.00
26/06/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	10351	16246	10351	16246	0.00
26/06/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	39367	29359	39367	29359	0.00
26/06/2006	R203 On 02-November-06	8.50	Call	Option on Bond Future	6181	11572	6181	11572	0.00
26/06/2006	R203 On 02-November-06	8.50	Put	Option on Bond Future	34342	23648	34342	23648	0.00
26/06/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	266	4021	266	4021	0.00
26/06/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	44185	19166	44185	19166	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
26/06/2006	R203 On 02-November-06	8.25	Call	Option on Bond Future	2950	6211	2950	6211	0.00
26/06/2006	R203 On 02-November-06	8.25	Put	Option on Bond Future	48612	35788	48612	35788	0.00
26/06/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	6221	10397	6221	10397	0.00
26/06/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	52485	40758	52485	40758	0.00
26/06/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	30	1019	30	1019	0.00
26/06/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	62123	34339	62123	34339	0.00
26/06/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	3486	6236	3486	6236	0.00
26/06/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	67400	54247	67400	54247	0.00
26/06/2006	R203 On 02-November-06	8.00	Call	Option on Bond Future	1237	2965	1237	2965	0.00
26/06/2006	R203 On 02-November-06	8.00	Put	Option on Bond Future	64816	50459	64816	50459	0.00
26/06/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	1813	3487	1813	3487	0.00
26/06/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	83789	69561	83789	69561	0.00
26/06/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	2	170	2	170	0.00
26/06/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	80711	52106	80711	52106	0.00
26/06/2006	R203 On 02-November-06	7.75	Call	Option on Bond Future	451	1245	451	1245	0.00
26/06/2006	R203 On 02-November-06	7.75	Put	Option on Bond Future	82374	67083	82374	67083	0.00
26/06/2006	R203 On 03-August-06	7.50	Call	Option on Bond Future	0	18	0	18	0.00
26/06/2006	R203 On 03-August-06	7.50	Put	Option on Bond Future	99779	71022	99779	71022	0.00
26/06/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	870	1809	870	1809	0.00
26/06/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	101334	86370	101334	86370	0.00
26/06/2006	R203 On 02-November-06	7.50	Call	Option on Bond Future	142	456	142	456	0.00
26/06/2006	R203 On 02-November-06	7.50	Put	Option on Bond Future	100847	85076	100847	85076	0.00
26/06/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	384	867	384	867	0.00
26/06/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	119770	104350	119770	104350	0.00
26/06/2006	R203 On 03-August-06	7.25	Call	Option on Bond Future	0	1	0	1	0.00
26/06/2006	R203 On 03-August-06	7.25	Put	Option on Bond Future	119314	90541	119314	90541	0.00
26/06/2006	R203 On 02-November-06	7.25	Call	Option on Bond Future	38	144	38	144	0.00
26/06/2006	R203 On 02-November-06	7.25	Put	Option on Bond Future	119976	103998	119976	103998	0.00
26/06/2006	R203 On 03-August-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
26/06/2006	R203 On 03-August-06	7.00	Put	Option on Bond Future	139327	110553	139327	110553	0.00
26/06/2006	R203 On 02-November-06	7.00	Call	Option on Bond Future	9	39	9	39	0.00
26/06/2006	R203 On 02-November-06	7.00	Put	Option on Bond Future	139643	123588	139643	123588	0.00
26/06/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	5377	22691	5377	22691	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
26/06/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	14225	2765	14225	2765	0.00
26/06/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	13652	37482	13652	37482	0.00
26/06/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	5581	637	5581	637	0.00
26/06/2006	R203 On 02-November-06	6.50	Call	Option on Bond Future	0	2	0	2	0.00
26/06/2006	R203 On 02-November-06	6.50	Put	Option on Bond Future	180463	164380	180463	164380	0.00
26/06/2006	R203 On 02-November-06	6.75	Call	Option on Bond Future	2	9	2	9	0.00
26/06/2006	R203 On 02-November-06	6.75	Put	Option on Bond Future	159806	143729	159806	143729	0.00
26/06/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	19	57	19	57	0.00
26/06/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	178897	163032	178897	163032	0.00
26/06/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	57	154	57	154	0.00
26/06/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	158638	142832	158638	142832	0.00
26/06/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	155	382	155	382	0.00
26/06/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	138909	123233	138909	123233	0.00
26/06/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	23726	33403	23726	33403	0.00
26/06/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	19414	13188	19414	13188	0.00
26/06/2006	R204 On 01-February-07			Bond Future	8.9000	8.6700	94.4733	96.1106	0.00
26/06/2006	R204 On 03-August-06			Bond Future	8.8600	8.6310	94.6548	96.2928	83.00
26/06/2006	R204 On 02-November-06			Bond Future	8.8900	8.6560	96.5066	98.1577	0.00
26/06/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	18163	26421	18163	26421	0.00
26/06/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	28896	20780	28896	20780	0.00
26/06/2006	R204 On 03-August-06	8.00	Call	Option on Bond Future	44	370	44	370	0.00
26/06/2006	R204 On 03-August-06	8.00	Put	Option on Bond Future	63836	47783	63836	47783	0.00
26/06/2006	R204 On 02-November-06	8.75	Call	Option on Bond Future	13791	22190	13791	22190	0.00
26/06/2006	R204 On 02-November-06	8.75	Put	Option on Bond Future	23594	15481	23594	15481	0.00
26/06/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	11811	18134	11811	18134	0.00
26/06/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	40323	30273	40323	30273	0.00
26/06/2006	R204 On 02-November-06	8.50	Call	Option on Bond Future	7785	13712	7785	13712	0.00
26/06/2006	R204 On 02-November-06	8.50	Put	Option on Bond Future	35573	24989	35573	24989	0.00
26/06/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	7212	11749	7212	11749	0.00
26/06/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	53958	42122	53958	42122	0.00
26/06/2006	R204 On 02-November-06	8.25	Call	Option on Bond Future	3955	7713	3955	7713	0.00
26/06/2006	R204 On 02-November-06	8.25	Put	Option on Bond Future	50195	37442	50195	37442	0.00
26/06/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	1790	3907	1790	3907	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
26/06/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	66963	52568	66963	52568	0.00
26/06/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	4113	7147	4113	7147	0.00
26/06/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	69561	56221	69561	56221	0.00
26/06/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	2181	4060	2181	4060	0.00
26/06/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	86810	72316	86810	72316	0.00
26/06/2006	R204 On 02-November-06	7.75	Call	Option on Bond Future	715	1764	715	1764	0.00
26/06/2006	R204 On 02-November-06	7.75	Put	Option on Bond Future	85315	69852	85315	69852	0.00
26/06/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	1070	2143	1070	2143	0.00
26/06/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	105375	90075	105375	90075	0.00
26/06/2006	R204 On 02-November-06	7.50	Call	Option on Bond Future	250	703	250	703	0.00
26/06/2006	R204 On 02-November-06	7.50	Put	Option on Bond Future	104787	88728	104787	88728	0.00
26/06/2006	R204 On 02-November-06	7.25	Call	Option on Bond Future	76	246	76	246	0.00
26/06/2006	R204 On 02-November-06	7.25	Put	Option on Bond Future	125073	108731	125073	108731	0.00
26/06/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	483	1047	483	1047	0.00
26/06/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	124974	109164	124974	109164	0.00
26/06/2006	R204 On 02-November-06	7.00	Call	Option on Bond Future	20	75	20	75	0.00
26/06/2006	R204 On 02-November-06	7.00	Put	Option on Bond Future	146018	129561	146018	129561	0.00
26/06/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	200	471	200	471	0.00
26/06/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	145400	129297	145400	129297	0.00
26/06/2006	R204 On 02-November-06	6.50	Call	Option on Bond Future	1	4	1	4	0.00
26/06/2006	R204 On 02-November-06	6.50	Put	Option on Bond Future	189683	173175	189683	173175	0.00
26/06/2006	R204 On 02-November-06	6.75	Call	Option on Bond Future	4	20	4	20	0.00
26/06/2006	R204 On 02-November-06	6.75	Put	Option on Bond Future	167558	151062	167558	151062	0.00
26/06/2006	R204 On 02-November-06	9.00	Call	Option on Bond Future	22237	33071	22237	33071	0.00
26/06/2006	R204 On 02-November-06	9.00	Put	Option on Bond Future	14508	8830	14508	8830	0.00
26/06/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	26	73	26	73	0.00
26/06/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	188275	171949	188275	171949	0.00
26/06/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	76	194	76	194	0.00
26/06/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	166523	150268	166523	150268	0.00
26/06/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	26378	36551	26378	36551	0.00
26/06/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	19772	13571	19772	13571	0.00
26/06/2006	R207 On 01-February-07			Bond Future	8.8600	8.6340	88.1933	89.7722	0.00
26/06/2006	R207 On 03-August-06			Bond Future	8.8200	8.6020	88.2391	89.8165	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
26/06/2006	R207 On 02-November-06			Bond Future	8.8500	8.6230	89.9667	91.5551	0.00
26/06/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	19868	28164	19868	28164	0.00
26/06/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	27432	19939	27432	19939	0.00
26/06/2006	R207 On 03-August-06	8.00	Call	Option on Bond Future	66	474	66	474	0.00
26/06/2006	R207 On 03-August-06	8.00	Put	Option on Bond Future	61254	45887	61254	45887	0.00
26/06/2006	R207 On 02-November-06	8.50	Call	Option on Bond Future	2647	7141	2647	7141	0.00
26/06/2006	R207 On 02-November-06	8.50	Put	Option on Bond Future	27461	16071	27461	16071	0.00
26/06/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	13119	19554	13119	19554	0.00
26/06/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	38539	29185	38539	29185	0.00
26/06/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	8149	12836	8149	12836	0.00
26/06/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	51916	40815	51916	40815	0.00
26/06/2006	R207 On 02-November-06	8.25	Call	Option on Bond Future	662	2405	662	2405	0.00
26/06/2006	R207 On 02-November-06	8.25	Put	Option on Bond Future	44006	29864	44006	29864	0.00
26/06/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	4736	7922	4736	7922	0.00
26/06/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	67360	54757	67360	54757	0.00
26/06/2006	R207 On 02-November-06	8.00	Call	Option on Bond Future	115	585	115	585	0.00
26/06/2006	R207 On 02-November-06	8.00	Put	Option on Bond Future	62509	47094	62509	47094	0.00
26/06/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	2562	4572	2562	4572	0.00
26/06/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	84567	70788	84567	70788	0.00
26/06/2006	R207 On 02-November-06	7.75	Call	Option on Bond Future	13	99	13	99	0.00
26/06/2006	R207 On 02-November-06	7.75	Put	Option on Bond Future	81995	66196	81995	66196	0.00
26/06/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	1284	2456	1284	2456	0.00
26/06/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	103210	88592	103210	88592	0.00
26/06/2006	R207 On 02-November-06	7.50	Call	Option on Bond Future	1	11	1	11	0.00
26/06/2006	R207 On 02-November-06	7.50	Put	Option on Bond Future	102124	86250	102124	86250	0.00
26/06/2006	R207 On 02-November-06	7.25	Call	Option on Bond Future	0	1	0	1	0.00
26/06/2006	R207 On 02-November-06	7.25	Put	Option on Bond Future	122838	106954	122838	106954	0.00
26/06/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	594	1221	594	1221	0.00
26/06/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	122998	107837	122998	107837	0.00
26/06/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	252	560	252	560	0.00
26/06/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	143711	128230	143711	128230	0.00
26/06/2006	R207 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
26/06/2006	R207 On 02-November-06	7.00	Put	Option on Bond Future	144143	128259	144143	128259	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
26/06/2006	R207 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
26/06/2006	R207 On 02-November-06	6.75	Put	Option on Bond Future	166058	150174	166058	150174	0.00
26/06/2006	R207 On 02-November-06	8.75	Call	Option on Bond Future	7654	16071	7654	16071	0.00
26/06/2006	R207 On 02-November-06	8.75	Put	Option on Bond Future	14444	6977	14444	6977	0.00
26/06/2006	R207 On 02-November-06	9.00	Call	Option on Bond Future	16831	28969	16831	28969	0.00
26/06/2006	R207 On 02-November-06	9.00	Put	Option on Bond Future	6087	2340	6087	2340	0.00
26/06/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	98	236	98	236	0.00
26/06/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	165204	149553	165204	149553	0.00
26/06/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	28461	38570	28461	38570	0.00
26/06/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	18649	12969	18649	12969	0.00
26/06/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	35	91	35	91	0.00
26/06/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	187400	171667	187400	171667	0.00
27/06/2006	GOVI On 01-February-07			jGovi	240.9000	239.1400	240.8980	239.1400	0.00
27/06/2006	GOVI On 03-August-06			jGovi	231.5200	229.8010	231.5240	229.8010	561.00
27/06/2006	GOVI On 02-November-06			jGovi	236.0300	234.2730	236.0300	234.2730	350.00
27/06/2006	GOVI On 01-February-07	230.00	Call	jGovi	110892	94691	110892	94691	0.00
27/06/2006	GOVI On 01-February-07	230.00	Put	jGovi	1912	3291	1912	3291	0.00
27/06/2006	GOVI On 03-August-06	230.00	Call	jGovi	21694	11790	21694	11790	0.00
27/06/2006	GOVI On 03-August-06	230.00	Put	jGovi	6454	13780	6454	13780	0.00
27/06/2006	GOVI On 02-November-06	230.00	Call	jGovi	64463	50101	64463	50101	0.00
27/06/2006	GOVI On 02-November-06	230.00	Put	jGovi	4163	7371	4163	7371	0.00
27/06/2006	J153 On 31-August-10			jSwap	9.0100	9.1740	0.0563	0.0624	0.00
27/06/2006	J157 On 15-September-15			jSwap	9.0600	9.2300	0.0998	0.1103	0.00
27/06/2006	J186 On 21-December-26			jSwap	8.9200	9.1430	0.1315	0.1504	0.00
27/06/2006	J194 On 28-February-08			jSwap	8.5500	8.6540	0.0195	0.0214	0.00
27/06/2006	J201 On 22-December-14			jSwap	9.1500	9.3350	0.0962	0.1061	0.00
27/06/2006	J203 On 15-September-17			jSwap	9.0100	9.2070	0.1088	0.1221	0.00
27/06/2006	J204 On 21-December-18			jSwap	9.0400	9.2500	0.1136	0.1279	0.00
27/06/2006	J207 On 15-January-20			jSwap	8.9100	9.1130	0.0743	0.0897	0.00
27/06/2006	JBAR On 21-December-05			jBar	7.5700	7.5710	0.0000	0.0000	0.00
27/06/2006	JFRA On 01-February-07			jFra	8.9500	9.0660	0.0218	0.0221	175.00
27/06/2006	JFRA On 07-February-08			jFra	9.4900	9.6240	0.0231	0.0234	0.00
27/06/2006	JFRA On 03-May-07			jFra	9.3100	9.4000	0.0227	0.0229	30.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2006	JFRA On 03-August-06			jFra	7.7800	7.8370	0.0190	0.0192	0.00
27/06/2006	JFRA On 02-August-07			jFra	9.3100	9.4800	0.0227	0.0231	0.00
27/06/2006	JFRA On 02-November-06			jFra	8.5200	8.7060	0.0208	0.0212	0.00
27/06/2006	JFRA On 01-November-07			jFra	9.4600	9.5970	0.0248	0.0251	0.00
27/06/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	3672	3932	3672	3932	0.00
27/06/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	141	114	141	114	0.00
27/06/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	27803	27994	27803	27994	0.00
27/06/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	22936	22800	22936	22800	0.00
27/06/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	4560	4765	4560	4765	0.00
27/06/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	157	137	157	137	0.00
27/06/2006	JFRA On 03-August-06	7.00	Call	Option on jFra	1921	2061	1921	2061	0.00
27/06/2006	JFRA On 03-August-06	7.00	Put	Option on jFra	18	14	18	14	0.00
27/06/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	4645	5020	4645	5020	0.00
27/06/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	247	198	247	198	0.00
27/06/2006	JFRA On 02-November-06	7.00	Call	Option on jFra	3745	4185	3745	4185	0.00
27/06/2006	JFRA On 02-November-06	7.00	Put	Option on jFra	37	22	37	22	0.00
27/06/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	5425	5731	5425	5731	0.00
27/06/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	282	242	282	242	0.00
27/06/2006	JN02 On 03-August-06			jNote	9.0100	9.1470	0.1647	0.1669	0.00
27/06/2006	JN02 On 02-November-06			jNote	9.2200	9.3820	0.1679	0.1706	0.00
27/06/2006	JN02 On 03-August-06	7.25	Call	Option on jNote	32294	34699	32294	34699	0.00
27/06/2006	JN02 On 03-August-06	7.25	Put	Option on jNote	115	81	115	81	0.00
27/06/2006	JN02 On 02-November-06	7.25	Call	Option on jNote	37361	40004	37361	40004	0.00
27/06/2006	JN02 On 02-November-06	7.25	Put	Option on jNote	1525	1245	1525	1245	0.00
27/06/2006	JN05 On 03-August-06			jNote	9.1600	9.3480	0.3651	0.3712	0.00
27/06/2006	JN05 On 02-November-06			jNote	9.2400	9.4420	0.3673	0.3734	0.00
27/06/2006	JN05 On 03-August-06	7.25	Call	Option on jNote	76036	83299	76036	83299	0.00
27/06/2006	JN05 On 03-August-06	7.25	Put	Option on jNote	0	0	0	0	0.00
27/06/2006	JN05 On 02-November-06	7.25	Call	Option on jNote	79243	86700	79243	86700	0.00
27/06/2006	JN05 On 02-November-06	7.25	Put	Option on jNote	23	9	23	9	0.00
27/06/2006	JN10 On 03-August-06			jNote	9.0400	9.2390	0.5901	0.5982	0.00
27/06/2006	JN10 On 02-November-06			jNote	9.0800	9.2880	0.5909	0.5992	0.00
27/06/2006	JN10 On 03-August-06	7.25	Call	Option on jNote	117008	128781	117008	128781	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2006	JN10 On 03-August-06	7.25	Put	Option on jNote	0	0	0	0	0.00
27/06/2006	JN10 On 02-November-06	7.25	Call	Option on jNote	119238	131487	119238	131487	0.00
27/06/2006	JN10 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
27/06/2006	JROD On 30-June-06			jRod	6.8900	6.8920	0.0026	0.0026	0.00
27/06/2006	JROD On 31-July-06			jRod	7.0800	7.0860	0.0022	0.0021	0.00
27/06/2006	JROD On 31-August-06			jRod	7.3600	7.3680	0.0014	0.0014	0.00
27/06/2006	R153 On 01-February-07			Bond Future	8.7300	8.8970	118.5230	117.9859	0.00
27/06/2006	R153 On 03-August-06			Bond Future	8.6400	8.7810	120.3622	119.8311	944.00
27/06/2006	R153 On 02-November-06			Bond Future	8.7000	8.8550	116.1215	115.5765	0.00
27/06/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	17970	14898	17970	14898	0.00
27/06/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	9283	11581	9283	11581	0.00
27/06/2006	R153 On 03-August-06	8.75	Call	Option on Bond Future	7572	4731	7572	4731	0.00
27/06/2006	R153 On 03-August-06	8.75	Put	Option on Bond Future	3395	5863	3395	5863	0.00
27/06/2006	R153 On 02-November-06	8.75	Call	Option on Bond Future	10620	7989	10620	7989	0.00
27/06/2006	R153 On 02-November-06	8.75	Put	Option on Bond Future	8788	11608	8788	11608	0.00
27/06/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	8695	6717	8695	6717	0.00
27/06/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	16223	19617	16223	19617	0.00
27/06/2006	R153 On 03-August-06	8.50	Call	Option on Bond Future	2884	1481	2884	1481	0.00
27/06/2006	R153 On 03-August-06	8.50	Put	Option on Bond Future	7893	11801	7893	11801	0.00
27/06/2006	R153 On 02-November-06	8.50	Call	Option on Bond Future	6368	4514	6368	4514	0.00
27/06/2006	R153 On 02-November-06	8.50	Put	Option on Bond Future	13211	16807	13211	16807	0.00
27/06/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	5335	3926	5335	3926	0.00
27/06/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	21083	25045	21083	25045	0.00
27/06/2006	R153 On 03-August-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
27/06/2006	R153 On 03-August-06	7.50	Put	Option on Bond Future	42707	48017	42707	48017	100.00
27/06/2006	R153 On 03-August-06	8.25	Call	Option on Bond Future	676	267	676	267	0.00
27/06/2006	R153 On 03-August-06	8.25	Put	Option on Bond Future	14966	19867	14966	19867	0.00
27/06/2006	R153 On 02-November-06	8.25	Call	Option on Bond Future	3359	2214	3359	2214	0.00
27/06/2006	R153 On 02-November-06	8.25	Put	Option on Bond Future	18961	23267	18961	23267	100.00
27/06/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	2918	2023	2918	2023	0.00
27/06/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	26962	31437	26962	31437	0.00
27/06/2006	R153 On 03-August-06	8.00	Call	Option on Bond Future	78	22	78	22	0.00
27/06/2006	R153 On 03-August-06	8.00	Put	Option on Bond Future	23743	28997	23743	28997	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	1379	816	1379	816	0.00
27/06/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	25825	30713	25825	30713	0.00
27/06/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	1369	881	1369	881	0.00
27/06/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	33784	38667	33784	38667	0.00
27/06/2006	R153 On 03-August-06	7.75	Call	Option on Bond Future	3	1	3	1	0.00
27/06/2006	R153 On 03-August-06	7.75	Put	Option on Bond Future	33141	38448	33141	38448	0.00
27/06/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	417	214	417	214	0.00
27/06/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	33794	39041	33794	39041	0.00
27/06/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	519	303	519	303	0.00
27/06/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	41383	46538	41383	46538	0.00
27/06/2006	R153 On 02-November-06	7.50	Call	Option on Bond Future	82	35	82	35	0.00
27/06/2006	R153 On 02-November-06	7.50	Put	Option on Bond Future	42476	47879	42476	47879	0.00
27/06/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	148	77	148	77	0.00
27/06/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	49539	54839	49539	54839	0.00
27/06/2006	R153 On 03-August-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
27/06/2006	R153 On 03-August-06	7.25	Put	Option on Bond Future	52375	57685	52375	57685	0.00
27/06/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	9	3	9	3	0.00
27/06/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	51508	56953	51508	56953	0.00
27/06/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	24	11	24	11	0.00
27/06/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	58022	63379	58022	63379	0.00
27/06/2006	R153 On 03-August-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
27/06/2006	R153 On 03-August-06	7.00	Put	Option on Bond Future	62143	67453	62143	67453	0.00
27/06/2006	R153 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
27/06/2006	R153 On 02-November-06	7.00	Put	Option on Bond Future	60695	66145	60695	66145	0.00
27/06/2006	R153 On 03-August-06	9.00	Call	Option on Bond Future	14463	10370	14463	10370	0.00
27/06/2006	R153 On 03-August-06	9.00	Put	Option on Bond Future	1192	2409	1192	2409	0.00
27/06/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	0	0	0	0	0.00
27/06/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	75450	80821	75450	80821	0.00
27/06/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	2	1	2	1	0.00
27/06/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	66685	72055	66685	72055	0.00
27/06/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	12943	10397	12943	10397	0.00
27/06/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	12327	15152	12327	15152	0.00
27/06/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	23637	20103	23637	20103	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	6953	8790	6953	8790	0.00
27/06/2006	R153 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
27/06/2006	R153 On 02-November-06	6.75	Put	Option on Bond Future	69979	75430	69979	75430	0.00
27/06/2006	R153 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
27/06/2006	R153 On 02-November-06	6.50	Put	Option on Bond Future	79355	84806	79355	84806	0.00
27/06/2006	R153 On 02-November-06	9.00	Call	Option on Bond Future	16135	12774	16135	12774	0.00
27/06/2006	R153 On 02-November-06	9.00	Put	Option on Bond Future	5712	7801	5712	7801	0.00
27/06/2006	R153 On 02-November-06	9.25	Call	Option on Bond Future	22552	18582	22552	18582	0.00
27/06/2006	R153 On 02-November-06	9.25	Put	Option on Bond Future	3620	5100	3620	5100	0.00
27/06/2006	R157 On 01-February-07			Bond Future	8.7600	8.9320	133.5614	132.3710	0.00
27/06/2006	R157 On 03-August-06			Bond Future	8.6900	8.8650	135.1706	133.8784	121.00
27/06/2006	R157 On 02-November-06			Bond Future	8.7400	8.9080	130.8574	129.6660	0.00
27/06/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	33531	26700	33531	26700	0.00
27/06/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	16907	21980	16907	21980	0.00
27/06/2006	R157 On 03-August-06	8.75	Call	Option on Bond Future	12111	6144	12111	6144	0.00
27/06/2006	R157 On 03-August-06	8.75	Put	Option on Bond Future	7637	14591	7637	14591	0.00
27/06/2006	R157 On 02-November-06	9.00	Call	Option on Bond Future	29180	21949	29180	21949	0.00
27/06/2006	R157 On 02-November-06	9.00	Put	Option on Bond Future	10728	15410	10728	15410	0.00
27/06/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	23131	17673	23131	17673	0.00
27/06/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	23977	30424	23977	30424	0.00
27/06/2006	R157 On 02-November-06	8.75	Call	Option on Bond Future	18201	12798	18201	12798	0.00
27/06/2006	R157 On 02-November-06	8.75	Put	Option on Bond Future	17623	24134	17623	24134	0.00
27/06/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	14656	10642	14656	10642	0.00
27/06/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	33299	41189	33299	41189	0.00
27/06/2006	R157 On 03-August-06	7.75	Call	Option on Bond Future	1	0	1	0	0.00
27/06/2006	R157 On 03-August-06	7.75	Put	Option on Bond Future	72252	85172	72252	85172	100.00
27/06/2006	R157 On 03-August-06	8.50	Call	Option on Bond Future	3947	1493	3947	1493	0.00
27/06/2006	R157 On 03-August-06	8.50	Put	Option on Bond Future	18098	28565	18098	28565	0.00
27/06/2006	R157 On 02-November-06	8.50	Call	Option on Bond Future	9895	6386	9895	6386	0.00
27/06/2006	R157 On 02-November-06	8.50	Put	Option on Bond Future	27535	35939	27535	35939	117.00
27/06/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	8319	5673	8319	5673	0.00
27/06/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	45093	54351	45093	54351	0.00
27/06/2006	R157 On 03-August-06	8.25	Call	Option on Bond Future	722	186	722	186	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2006	R157 On 03-August-06	8.25	Put	Option on Bond Future	33863	46248	33863	46248	0.00
27/06/2006	R157 On 02-November-06	8.25	Call	Option on Bond Future	4484	2599	4484	2599	0.00
27/06/2006	R157 On 02-November-06	8.25	Put	Option on Bond Future	40690	50718	40690	50718	0.00
27/06/2006	R157 On 03-August-06	8.00	Call	Option on Bond Future	58	9	58	9	0.00
27/06/2006	R157 On 03-August-06	8.00	Put	Option on Bond Future	52563	65435	52563	65435	0.00
27/06/2006	R157 On 02-November-06	8.00	Call	Option on Bond Future	1592	807	1592	807	0.00
27/06/2006	R157 On 02-November-06	8.00	Put	Option on Bond Future	56721	67850	56721	67850	0.00
27/06/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	4095	2585	4095	2585	0.00
27/06/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	59341	69735	59341	69735	0.00
27/06/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	1617	922	1617	922	0.00
27/06/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	75682	86892	75682	86892	0.00
27/06/2006	R157 On 02-November-06	7.75	Call	Option on Bond Future	375	158	375	158	0.00
27/06/2006	R157 On 02-November-06	7.75	Put	Option on Bond Future	74792	86489	74792	86489	158.00
27/06/2006	R157 On 03-August-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
27/06/2006	R157 On 03-August-06	7.50	Put	Option on Bond Future	92387	105308	92387	105308	0.00
27/06/2006	R157 On 02-November-06	7.50	Call	Option on Bond Future	52	17	52	17	0.00
27/06/2006	R157 On 02-November-06	7.50	Put	Option on Bond Future	94131	106010	94131	106010	0.00
27/06/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	484	243	484	243	0.00
27/06/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	93726	105389	93726	105389	0.00
27/06/2006	R157 On 03-August-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
27/06/2006	R157 On 03-August-06	7.25	Put	Option on Bond Future	112923	125844	112923	125844	0.00
27/06/2006	R157 On 02-November-06	7.25	Call	Option on Bond Future	4	1	4	1	0.00
27/06/2006	R157 On 02-November-06	7.25	Put	Option on Bond Future	114127	126037	114127	126037	0.00
27/06/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	100	43	100	43	0.00
27/06/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	112881	124728	112881	124728	0.00
27/06/2006	R157 On 03-August-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
27/06/2006	R157 On 03-August-06	7.00	Put	Option on Bond Future	133867	146788	133867	146788	0.00
27/06/2006	R157 On 03-August-06	9.00	Call	Option on Bond Future	25255	15789	25255	15789	0.00
27/06/2006	R157 On 03-August-06	9.00	Put	Option on Bond Future	2513	5968	2513	5968	0.00
27/06/2006	R157 On 03-August-06	9.25	Call	Option on Bond Future	41318	29694	41318	29694	0.00
27/06/2006	R157 On 03-August-06	9.25	Put	Option on Bond Future	658	1955	658	1955	0.00
27/06/2006	R157 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
27/06/2006	R157 On 02-November-06	6.75	Put	Option on Bond Future	155387	167300	155387	167300	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2006	R157 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
27/06/2006	R157 On 02-November-06	7.00	Put	Option on Bond Future	134555	146469	134555	146469	0.00
27/06/2006	R157 On 02-November-06	9.25	Call	Option on Bond Future	42149	33372	42149	33372	0.00
27/06/2006	R157 On 02-November-06	9.25	Put	Option on Bond Future	6157	9294	6157	9294	0.00
27/06/2006	R157 On 02-November-06	9.50	Call	Option on Bond Future	56585	46644	56585	46644	0.00
27/06/2006	R157 On 02-November-06	9.50	Put	Option on Bond Future	3381	5354	3381	5354	0.00
27/06/2006	R157 On 02-November-06	9.75	Call	Option on Bond Future	71680	60865	71680	60865	0.00
27/06/2006	R157 On 02-November-06	9.75	Put	Option on Bond Future	1584	2683	1584	2683	0.00
27/06/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	12	4	12	4	0.00
27/06/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	132704	144600	132704	144600	0.00
27/06/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	45307	37254	45307	37254	0.00
27/06/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	11533	15384	11533	15384	0.00
27/06/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	58320	49246	58320	49246	0.00
27/06/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	7709	10540	7709	10540	0.00
27/06/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	71814	61858	71814	61858	0.00
27/06/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	4673	6622	4673	6622	0.00
27/06/2006	R186 On 01-February-07			Bond Future	8.3800	8.5770	121.7273	119.5295	0.00
27/06/2006	R186 On 03-August-06			Bond Future	8.3700	8.5570	122.0708	119.9420	60.00
27/06/2006	R186 On 02-November-06			Bond Future	8.3800	8.5740	124.4607	122.2824	0.00
27/06/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	43424	31934	43424	31934	0.00
27/06/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	29791	40280	29791	40280	0.00
27/06/2006	R186 On 03-August-06	8.50	Call	Option on Bond Future	21615	9884	21615	9884	0.00
27/06/2006	R186 On 03-August-06	8.50	Put	Option on Bond Future	6586	16143	6586	16143	0.00
27/06/2006	R186 On 02-November-06	8.50	Call	Option on Bond Future	31596	20184	31596	20184	0.00
27/06/2006	R186 On 02-November-06	8.50	Put	Option on Bond Future	17883	28253	17883	28253	0.00
27/06/2006	R186 On 03-August-06	8.25	Call	Option on Bond Future	7379	2404	7379	2404	0.00
27/06/2006	R186 On 03-August-06	8.25	Put	Option on Bond Future	20414	36726	20414	36726	0.00
27/06/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	29996	21139	29996	21139	0.00
27/06/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	44095	57217	44095	57217	0.00
27/06/2006	R186 On 02-November-06	8.25	Call	Option on Bond Future	17954	10412	17954	10412	0.00
27/06/2006	R186 On 02-November-06	8.25	Put	Option on Bond Future	32140	46380	32140	46380	0.00
27/06/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	19497	13114	19497	13114	0.00
27/06/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	62332	77927	62332	77927	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2006	R186 On 03-August-06	8.00	Call	Option on Bond Future	1344	273	1344	273	0.00
27/06/2006	R186 On 03-August-06	8.00	Put	Option on Bond Future	43474	63690	43474	63690	0.00
27/06/2006	R186 On 02-November-06	8.00	Call	Option on Bond Future	8301	4200	8301	4200	0.00
27/06/2006	R186 On 02-November-06	8.00	Put	Option on Bond Future	51403	69085	51403	69085	0.00
27/06/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	10152	6240	10152	6240	0.00
27/06/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	82769	100834	82769	100834	0.00
27/06/2006	R186 On 03-August-06	7.75	Call	Option on Bond Future	103	12	103	12	0.00
27/06/2006	R186 On 03-August-06	7.75	Put	Option on Bond Future	72406	93602	72406	93602	0.00
27/06/2006	R186 On 02-November-06	7.75	Call	Option on Bond Future	3015	1291	3015	1291	0.00
27/06/2006	R186 On 02-November-06	7.75	Put	Option on Bond Future	76095	96155	76095	96155	0.00
27/06/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	4245	2311	4245	2311	0.00
27/06/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	107733	127778	107733	127778	0.00
27/06/2006	R186 On 03-August-06	7.50	Call	Option on Bond Future	3	0	3	0	0.00
27/06/2006	R186 On 03-August-06	7.50	Put	Option on Bond Future	103602	124887	103602	124887	0.00
27/06/2006	R186 On 02-November-06	7.50	Call	Option on Bond Future	802	281	802	281	0.00
27/06/2006	R186 On 02-November-06	7.50	Put	Option on Bond Future	104968	126231	104968	126231	0.00
27/06/2006	R186 On 03-August-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
27/06/2006	R186 On 03-August-06	7.25	Put	Option on Bond Future	136070	157357	136070	157357	0.00
27/06/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	1289	596	1289	596	0.00
27/06/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	136789	158074	136789	158074	0.00
27/06/2006	R186 On 02-November-06	7.25	Call	Option on Bond Future	135	37	135	37	0.00
27/06/2006	R186 On 02-November-06	7.25	Put	Option on Bond Future	136544	158229	136544	158229	0.00
27/06/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	245	90	245	90	0.00
27/06/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	168944	190768	168944	190768	0.00
27/06/2006	R186 On 03-August-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
27/06/2006	R186 On 03-August-06	7.00	Put	Option on Bond Future	169767	191055	169767	191055	0.00
27/06/2006	R186 On 02-November-06	7.00	Call	Option on Bond Future	15	3	15	3	0.00
27/06/2006	R186 On 02-November-06	7.00	Put	Option on Bond Future	169875	191645	169875	191645	0.00
27/06/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	31	9	31	9	0.00
27/06/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	203169	225126	203169	225126	0.00
27/06/2006	R186 On 03-August-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
27/06/2006	R186 On 03-August-06	6.75	Put	Option on Bond Future	204745	226033	204745	226033	0.00
27/06/2006	R186 On 02-November-06	6.75	Call	Option on Bond Future	1	0	1	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2006	R186 On 02-November-06	6.75	Put	Option on Bond Future	204571	226353	204571	226353	0.00
27/06/2006	R186 On 03-August-06	8.75	Call	Option on Bond Future	43431	25671	43431	25671	0.00
27/06/2006	R186 On 03-August-06	8.75	Put	Option on Bond Future	1327	4855	1327	4855	0.00
27/06/2006	R186 On 03-August-06	9.00	Call	Option on Bond Future	68389	47862	68389	47862	0.00
27/06/2006	R186 On 03-August-06	9.00	Put	Option on Bond Future	157	917	157	917	0.00
27/06/2006	R186 On 03-August-06	9.25	Call	Option on Bond Future	93464	72269	93464	72269	0.00
27/06/2006	R186 On 03-August-06	9.25	Put	Option on Bond Future	10	103	10	103	0.00
27/06/2006	R186 On 02-November-06	8.75	Call	Option on Bond Future	49482	34348	49482	34348	0.00
27/06/2006	R186 On 02-November-06	8.75	Put	Option on Bond Future	8844	15493	8844	15493	0.00
27/06/2006	R186 On 02-November-06	9.00	Call	Option on Bond Future	70481	52408	70481	52408	0.00
27/06/2006	R186 On 02-November-06	9.00	Put	Option on Bond Future	3853	7564	3853	7564	0.00
27/06/2006	R186 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
27/06/2006	R186 On 02-November-06	6.50	Put	Option on Bond Future	240597	262380	240597	262380	0.00
27/06/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	2	0	2	0	0.00
27/06/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	238875	260852	238875	260852	0.00
27/06/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	59567	45521	59567	45521	0.00
27/06/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	19164	27096	19164	27096	0.00
27/06/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	77962	61642	77962	61642	0.00
27/06/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	11710	17369	11710	17369	0.00
27/06/2006	R194 On 01-February-07			Bond Future	8.9600	9.1740	105.4100	105.1974	0.00
27/06/2006	R194 On 03-August-06			Bond Future	8.6700	8.8200	106.2715	106.0510	208.00
27/06/2006	R194 On 02-November-06			Bond Future	8.8300	9.0120	103.2734	103.0501	0.00
27/06/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	3010	2217	3010	2217	0.00
27/06/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	5123	6456	5123	6456	0.00
27/06/2006	R194 On 03-August-06	8.75	Call	Option on Bond Future	2517	1421	2517	1421	0.00
27/06/2006	R194 On 03-August-06	8.75	Put	Option on Bond Future	1327	2435	1327	2435	0.00
27/06/2006	R194 On 02-November-06	8.50	Call	Option on Bond Future	1443	891	1443	891	0.00
27/06/2006	R194 On 02-November-06	8.50	Put	Option on Bond Future	5510	7191	5510	7191	0.00
27/06/2006	R194 On 03-August-06	8.50	Call	Option on Bond Future	892	408	892	408	0.00
27/06/2006	R194 On 03-August-06	8.50	Put	Option on Bond Future	3336	5056	3336	5056	0.00
27/06/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	2090	1489	2090	1489	0.00
27/06/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	6715	8240	6715	8240	0.00
27/06/2006	R194 On 03-August-06	8.25	Call	Option on Bond Future	212	77	212	77	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2006	R194 On 03-August-06	8.25	Put	Option on Bond Future	6308	8377	6308	8377	0.00
27/06/2006	R194 On 02-November-06	8.25	Call	Option on Bond Future	724	413	724	413	0.00
27/06/2006	R194 On 02-November-06	8.25	Put	Option on Bond Future	7887	9809	7887	9809	0.00
27/06/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	1392	957	1392	957	0.00
27/06/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	8539	10230	8539	10230	0.00
27/06/2006	R194 On 03-August-06	8.00	Call	Option on Bond Future	32	9	32	9	0.00
27/06/2006	R194 On 03-August-06	8.00	Put	Option on Bond Future	9797	11979	9797	11979	0.00
27/06/2006	R194 On 02-November-06	8.00	Call	Option on Bond Future	323	169	323	169	0.00
27/06/2006	R194 On 02-November-06	8.00	Put	Option on Bond Future	10596	12675	10596	12675	0.00
27/06/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	887	588	887	588	0.00
27/06/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	10564	12391	10564	12391	0.00
27/06/2006	R194 On 03-August-06	7.75	Call	Option on Bond Future	1	0	1	0	0.00
27/06/2006	R194 On 03-August-06	7.75	Put	Option on Bond Future	13454	15658	13454	15658	0.00
27/06/2006	R194 On 02-November-06	7.75	Call	Option on Bond Future	88	39	88	39	0.00
27/06/2006	R194 On 02-November-06	7.75	Put	Option on Bond Future	13484	15668	13484	15668	0.00
27/06/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	436	267	436	267	0.00
27/06/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	12653	14610	12653	14610	0.00
27/06/2006	R194 On 03-August-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
27/06/2006	R194 On 03-August-06	7.50	Put	Option on Bond Future	17159	19363	17159	19363	0.00
27/06/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	170	93	170	93	0.00
27/06/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	14936	16986	14936	16986	0.00
27/06/2006	R194 On 02-November-06	7.50	Call	Option on Bond Future	16	6	16	6	0.00
27/06/2006	R194 On 02-November-06	7.50	Put	Option on Bond Future	16548	18771	16548	18771	0.00
27/06/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	53	25	53	25	0.00
27/06/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	17379	19478	17379	19478	0.00
27/06/2006	R194 On 03-August-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
27/06/2006	R194 On 03-August-06	7.25	Put	Option on Bond Future	20882	23087	20882	23087	0.00
27/06/2006	R194 On 02-November-06	7.25	Call	Option on Bond Future	2	0	2	0	0.00
27/06/2006	R194 On 02-November-06	7.25	Put	Option on Bond Future	19683	21915	19683	21915	0.00
27/06/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	14	6	14	6	0.00
27/06/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	19909	22027	19909	22027	0.00
27/06/2006	R194 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
27/06/2006	R194 On 02-November-06	7.00	Put	Option on Bond Future	22845	25078	22845	25078	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2006	R194 On 03-August-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
27/06/2006	R194 On 03-August-06	7.00	Put	Option on Bond Future	24624	26829	24624	26829	0.00
27/06/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	1	0	1	0	0.00
27/06/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	22474	24600	22474	24600	0.00
27/06/2006	R194 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
27/06/2006	R194 On 02-November-06	6.75	Put	Option on Bond Future	26022	28255	26022	28255	0.00
27/06/2006	R194 On 03-August-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
27/06/2006	R194 On 03-August-06	6.75	Put	Option on Bond Future	28384	30589	28384	30589	0.00
27/06/2006	R194 On 03-August-06	9.00	Call	Option on Bond Future	5172	3462	5172	3462	0.00
27/06/2006	R194 On 03-August-06	9.00	Put	Option on Bond Future	365	860	365	860	0.00
27/06/2006	R194 On 02-November-06	6.00	Call	Option on Bond Future	0	0	0	0	0.00
27/06/2006	R194 On 02-November-06	6.00	Put	Option on Bond Future	35637	37870	35637	37870	0.00
27/06/2006	R194 On 02-November-06	6.25	Call	Option on Bond Future	0	0	0	0	0.00
27/06/2006	R194 On 02-November-06	6.25	Put	Option on Bond Future	32418	34651	32418	34651	0.00
27/06/2006	R194 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
27/06/2006	R194 On 02-November-06	6.50	Put	Option on Bond Future	29213	31446	29213	31446	0.00
27/06/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	0	0	0	0	0.00
27/06/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	30266	32392	30266	32392	0.00
27/06/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	0	0	0	0	0.00
27/06/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	27659	29785	27659	29785	0.00
27/06/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	0	0	0	0	0.00
27/06/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	25061	27187	25061	27187	0.00
27/06/2006	R201 On 01-February-07			Bond Future	8.7700	8.9470	100.9887	100.0153	0.00
27/06/2006	R201 On 03-August-06			Bond Future	8.7200	8.8850	101.2993	100.3438	26.00
27/06/2006	R201 On 02-November-06			Bond Future	8.7600	8.9250	103.2773	102.3097	0.00
27/06/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	26423	20889	26423	20889	0.00
27/06/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	13765	17965	13765	17965	0.00
27/06/2006	R201 On 03-August-06	9.00	Call	Option on Bond Future	18688	11975	18688	11975	0.00
27/06/2006	R201 On 03-August-06	9.00	Put	Option on Bond Future	2503	5345	2503	5345	0.00
27/06/2006	R201 On 02-November-06	9.00	Call	Option on Bond Future	23444	17703	23444	17703	0.00
27/06/2006	R201 On 02-November-06	9.00	Put	Option on Bond Future	9538	13473	9538	13473	0.00
27/06/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	18967	14532	18967	14532	0.00
27/06/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	20200	25498	20200	25498	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2006	R201 On 03-August-06	8.75	Call	Option on Bond Future	9019	4875	9019	4875	0.00
27/06/2006	R201 On 03-August-06	8.75	Put	Option on Bond Future	7321	12731	7321	12731	0.00
27/06/2006	R201 On 02-November-06	8.75	Call	Option on Bond Future	15474	11126	15474	11126	0.00
27/06/2006	R201 On 02-November-06	8.75	Put	Option on Bond Future	15760	21088	15760	21088	0.00
27/06/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	12973	9607	12973	9607	0.00
27/06/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	28347	34715	28347	34715	0.00
27/06/2006	R201 On 03-August-06	8.50	Call	Option on Bond Future	2868	1181	2868	1181	0.00
27/06/2006	R201 On 03-August-06	8.50	Put	Option on Bond Future	15932	23800	15932	23800	0.00
27/06/2006	R201 On 02-November-06	8.50	Call	Option on Bond Future	9442	6431	9442	6431	0.00
27/06/2006	R201 On 02-November-06	8.50	Put	Option on Bond Future	24184	30848	24184	30848	0.00
27/06/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	7371	5109	7371	5109	0.00
27/06/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	37144	44616	37144	44616	0.00
27/06/2006	R201 On 03-August-06	8.25	Call	Option on Bond Future	480	135	480	135	0.00
27/06/2006	R201 On 03-August-06	8.25	Put	Option on Bond Future	28588	37798	28588	37798	0.00
27/06/2006	R201 On 02-November-06	8.25	Call	Option on Bond Future	4538	2800	4538	2800	0.00
27/06/2006	R201 On 02-November-06	8.25	Put	Option on Bond Future	34005	41942	34005	41942	0.00
27/06/2006	R201 On 03-August-06	8.00	Call	Option on Bond Future	30	5	30	5	0.00
27/06/2006	R201 On 03-August-06	8.00	Put	Option on Bond Future	43471	53000	43471	53000	0.00
27/06/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	1715	930	1715	930	0.00
27/06/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	46182	55072	46182	55072	0.00
27/06/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	3840	2483	3840	2483	0.00
27/06/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	48274	56651	48274	56651	0.00
27/06/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	1348	765	1348	765	0.00
27/06/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	60710	69861	60710	69861	0.00
27/06/2006	R201 On 03-August-06	7.75	Call	Option on Bond Future	0	0	0	0	0.00
27/06/2006	R201 On 03-August-06	7.75	Put	Option on Bond Future	59067	68622	59067	68622	0.00
27/06/2006	R201 On 02-November-06	7.75	Call	Option on Bond Future	437	198	437	198	0.00
27/06/2006	R201 On 02-November-06	7.75	Put	Option on Bond Future	60184	69620	60184	69620	0.00
27/06/2006	R201 On 03-August-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
27/06/2006	R201 On 03-August-06	7.50	Put	Option on Bond Future	74993	84548	74993	84548	0.00
27/06/2006	R201 On 02-November-06	7.50	Call	Option on Bond Future	55	19	55	19	0.00
27/06/2006	R201 On 02-November-06	7.50	Put	Option on Bond Future	75369	85008	75369	85008	0.00
27/06/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	363	177	363	177	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	74926	84473	74926	84473	0.00
27/06/2006	R201 On 02-November-06	7.25	Call	Option on Bond Future	5	1	5	1	0.00
27/06/2006	R201 On 02-November-06	7.25	Put	Option on Bond Future	91178	100850	91178	100850	0.00
27/06/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	64	26	64	26	0.00
27/06/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	90105	99801	90105	99801	0.00
27/06/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	7	2	7	2	0.00
27/06/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	105811	115541	105811	115541	0.00
27/06/2006	R201 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
27/06/2006	R201 On 02-November-06	7.00	Put	Option on Bond Future	107332	117007	107332	117007	0.00
27/06/2006	R201 On 03-August-06	9.25	Call	Option on Bond Future	31003	22501	31003	22501	0.00
27/06/2006	R201 On 03-August-06	9.25	Put	Option on Bond Future	602	1655	602	1655	0.00
27/06/2006	R201 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
27/06/2006	R201 On 02-November-06	6.75	Put	Option on Bond Future	123794	133470	123794	133470	0.00
27/06/2006	R201 On 02-November-06	9.25	Call	Option on Bond Future	33162	26147	33162	26147	0.00
27/06/2006	R201 On 02-November-06	9.25	Put	Option on Bond Future	5323	7983	5323	7983	0.00
27/06/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	0	0	0	0	0.00
27/06/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	121857	131591	121857	131591	0.00
27/06/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	35243	28667	35243	28667	0.00
27/06/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	8941	12099	8941	12099	0.00
27/06/2006	R203 On 01-February-07			Bond Future	8.7600	8.9340	99.8179	98.6418	0.00
27/06/2006	R203 On 03-August-06			Bond Future	8.7100	8.8800	100.0130	98.8675	111.00
27/06/2006	R203 On 02-November-06			Bond Future	8.7400	8.9150	97.7919	96.6245	0.00
27/06/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	30563	23726	30563	23726	0.00
27/06/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	14489	19414	14489	19414	0.00
27/06/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	21926	13652	21926	13652	0.00
27/06/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	2399	5581	2399	5581	0.00
27/06/2006	R203 On 02-November-06	8.75	Call	Option on Bond Future	16795	11510	16795	11510	0.00
27/06/2006	R203 On 02-November-06	8.75	Put	Option on Bond Future	16187	22576	16187	22576	0.00
27/06/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	21561	16141	21561	16141	0.00
27/06/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	21961	28302	21961	28302	0.00
27/06/2006	R203 On 03-August-06	8.50	Call	Option on Bond Future	3602	1479	3602	1479	0.00
27/06/2006	R203 On 03-August-06	8.50	Put	Option on Bond Future	18321	27654	18321	27654	0.00
27/06/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	14387	10351	14387	10351	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	31642	39367	31642	39367	0.00
27/06/2006	R203 On 02-November-06	8.50	Call	Option on Bond Future	9673	6181	9673	6181	0.00
27/06/2006	R203 On 02-November-06	8.50	Put	Option on Bond Future	26160	34342	26160	34342	0.00
27/06/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	837	266	837	266	0.00
27/06/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	33301	44185	33301	44185	0.00
27/06/2006	R203 On 02-November-06	8.25	Call	Option on Bond Future	4984	2950	4984	2950	0.00
27/06/2006	R203 On 02-November-06	8.25	Put	Option on Bond Future	38972	48612	38972	48612	0.00
27/06/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	9026	6221	9026	6221	0.00
27/06/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	43529	52485	43529	52485	0.00
27/06/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	123	30	123	30	0.00
27/06/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	50761	62123	50761	62123	0.00
27/06/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	5295	3486	5295	3486	0.00
27/06/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	57448	67400	57448	67400	0.00
27/06/2006	R203 On 02-November-06	8.00	Call	Option on Bond Future	2270	1237	2270	1237	0.00
27/06/2006	R203 On 02-November-06	8.00	Put	Option on Bond Future	54174	64816	54174	64816	0.00
27/06/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	2889	1813	2889	1813	0.00
27/06/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	73105	83789	73105	83789	0.00
27/06/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	11	2	11	2	0.00
27/06/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	69265	80711	69265	80711	0.00
27/06/2006	R203 On 02-November-06	7.75	Call	Option on Bond Future	903	451	903	451	0.00
27/06/2006	R203 On 02-November-06	7.75	Put	Option on Bond Future	71151	82374	71151	82374	0.00
27/06/2006	R203 On 03-August-06	7.50	Call	Option on Bond Future	1	0	1	0	0.00
27/06/2006	R203 On 03-August-06	7.50	Put	Option on Bond Future	88324	99779	88324	99779	0.00
27/06/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	1459	870	1459	870	0.00
27/06/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	90161	101334	90161	101334	0.00
27/06/2006	R203 On 02-November-06	7.50	Call	Option on Bond Future	311	142	311	142	0.00
27/06/2006	R203 On 02-November-06	7.50	Put	Option on Bond Future	89342	100847	89342	100847	0.00
27/06/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	679	384	679	384	0.00
27/06/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	108303	119770	108303	119770	0.00
27/06/2006	R203 On 03-August-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
27/06/2006	R203 On 03-August-06	7.25	Put	Option on Bond Future	107858	119314	107858	119314	0.00
27/06/2006	R203 On 02-November-06	7.25	Call	Option on Bond Future	92	38	92	38	0.00
27/06/2006	R203 On 02-November-06	7.25	Put	Option on Bond Future	108356	119976	108356	119976	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2006	R203 On 03-August-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
27/06/2006	R203 On 03-August-06	7.00	Put	Option on Bond Future	127872	139327	127872	139327	0.00
27/06/2006	R203 On 02-November-06	7.00	Call	Option on Bond Future	23	9	23	9	0.00
27/06/2006	R203 On 02-November-06	7.00	Put	Option on Bond Future	127982	139643	127982	139643	0.00
27/06/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	10421	5377	10421	5377	0.00
27/06/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	7814	14225	7814	14225	0.00
27/06/2006	R203 On 02-November-06	6.50	Call	Option on Bond Future	1	0	1	0	0.00
27/06/2006	R203 On 02-November-06	6.50	Put	Option on Bond Future	168789	180463	168789	180463	0.00
27/06/2006	R203 On 02-November-06	6.75	Call	Option on Bond Future	5	2	5	2	0.00
27/06/2006	R203 On 02-November-06	6.75	Put	Option on Bond Future	148135	159806	148135	159806	0.00
27/06/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	40	19	40	19	0.00
27/06/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	167157	178897	167157	178897	0.00
27/06/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	113	57	113	57	0.00
27/06/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	146933	158638	146933	158638	0.00
27/06/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	290	155	290	155	0.00
27/06/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	127283	138909	127283	138909	0.00
27/06/2006	R204 On 01-February-07			Bond Future	8.7300	8.9040	95.6730	94.4733	0.00
27/06/2006	R204 On 03-August-06			Bond Future	8.7000	8.8590	95.8218	94.6548	83.00
27/06/2006	R204 On 02-November-06			Bond Future	8.7200	8.8890	97.6932	96.5066	0.00
27/06/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	33505	26378	33505	26378	0.00
27/06/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	14901	19772	14901	19772	0.00
27/06/2006	R204 On 03-August-06	8.00	Call	Option on Bond Future	164	44	164	44	0.00
27/06/2006	R204 On 03-August-06	8.00	Put	Option on Bond Future	52286	63836	52286	63836	0.00
27/06/2006	R204 On 02-November-06	9.00	Call	Option on Bond Future	29606	22237	29606	22237	0.00
27/06/2006	R204 On 02-November-06	9.00	Put	Option on Bond Future	10011	14508	10011	14508	0.00
27/06/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	23866	18163	23866	18163	0.00
27/06/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	22601	28896	22601	28896	0.00
27/06/2006	R204 On 02-November-06	8.75	Call	Option on Bond Future	19366	13791	19366	13791	0.00
27/06/2006	R204 On 02-November-06	8.75	Put	Option on Bond Future	17303	23594	17303	23594	0.00
27/06/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	16106	11811	16106	11811	0.00
27/06/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	32620	40323	32620	40323	0.00
27/06/2006	R204 On 02-November-06	8.50	Call	Option on Bond Future	11604	7785	11604	7785	0.00
27/06/2006	R204 On 02-November-06	8.50	Put	Option on Bond Future	27526	35573	27526	35573	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	10237	7212	10237	7212	0.00
27/06/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	44986	53958	44986	53958	0.00
27/06/2006	R204 On 02-November-06	8.25	Call	Option on Bond Future	6294	3955	6294	3955	0.00
27/06/2006	R204 On 02-November-06	8.25	Put	Option on Bond Future	40668	50195	40668	50195	0.00
27/06/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	3056	1790	3056	1790	0.00
27/06/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	56363	66963	56363	66963	0.00
27/06/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	6094	4113	6094	4113	0.00
27/06/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	59544	69561	59544	69561	0.00
27/06/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	3380	2181	3380	2181	0.00
27/06/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	76012	86810	76012	86810	0.00
27/06/2006	R204 On 02-November-06	7.75	Call	Option on Bond Future	1314	715	1314	715	0.00
27/06/2006	R204 On 02-November-06	7.75	Put	Option on Bond Future	74049	85315	74049	85315	0.00
27/06/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	1738	1070	1738	1070	0.00
27/06/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	94046	105375	94046	105375	0.00
27/06/2006	R204 On 02-November-06	7.50	Call	Option on Bond Future	496	250	496	250	0.00
27/06/2006	R204 On 02-November-06	7.50	Put	Option on Bond Future	93167	104787	93167	104787	0.00
27/06/2006	R204 On 02-November-06	7.25	Call	Option on Bond Future	163	76	163	76	0.00
27/06/2006	R204 On 02-November-06	7.25	Put	Option on Bond Future	113295	125073	113295	125073	0.00
27/06/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	825	483	825	483	0.00
27/06/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	113318	124974	113318	124974	0.00
27/06/2006	R204 On 02-November-06	7.00	Call	Option on Bond Future	46	20	46	20	0.00
27/06/2006	R204 On 02-November-06	7.00	Put	Option on Bond Future	134178	146018	134178	146018	0.00
27/06/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	360	200	360	200	0.00
27/06/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	133562	145400	133562	145400	0.00
27/06/2006	R204 On 02-November-06	6.50	Call	Option on Bond Future	2	1	2	1	0.00
27/06/2006	R204 On 02-November-06	6.50	Put	Option on Bond Future	177819	189683	177819	189683	0.00
27/06/2006	R204 On 02-November-06	6.75	Call	Option on Bond Future	11	4	11	4	0.00
27/06/2006	R204 On 02-November-06	6.75	Put	Option on Bond Future	155700	167558	155700	167558	0.00
27/06/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	52	26	52	26	0.00
27/06/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	176304	188275	176304	188275	0.00
27/06/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	144	76	144	76	0.00
27/06/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	154593	166523	154593	166523	0.00
27/06/2006	R207 On 01-February-07			Bond Future	8.6900	8.8580	89.3668	88.1933	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2006	R207 On 03-August-06			Bond Future	8.6600	8.8210	89.3805	88.2391	0.00
27/06/2006	R207 On 02-November-06			Bond Future	8.6800	8.8460	91.1239	89.9667	0.00
27/06/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	25702	19868	25702	19868	0.00
27/06/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	21531	27432	21531	27432	0.00
27/06/2006	R207 On 03-August-06	8.00	Call	Option on Bond Future	227	66	227	66	0.00
27/06/2006	R207 On 03-August-06	8.00	Put	Option on Bond Future	50001	61254	50001	61254	0.00
27/06/2006	R207 On 02-November-06	8.75	Call	Option on Bond Future	13295	7654	13295	7654	0.00
27/06/2006	R207 On 02-November-06	8.75	Put	Option on Bond Future	8513	14444	8513	14444	0.00
27/06/2006	R207 On 02-November-06	8.50	Call	Option on Bond Future	5483	2647	5483	2647	0.00
27/06/2006	R207 On 02-November-06	8.50	Put	Option on Bond Future	18725	27461	18725	27461	0.00
27/06/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	17574	13119	17574	13119	0.00
27/06/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	31259	38539	31259	38539	0.00
27/06/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	11337	8149	11337	8149	0.00
27/06/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	43370	51916	43370	51916	0.00
27/06/2006	R207 On 02-November-06	8.25	Call	Option on Bond Future	1679	662	1679	662	0.00
27/06/2006	R207 On 02-November-06	8.25	Put	Option on Bond Future	33450	44006	33450	44006	0.00
27/06/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	6860	4736	6860	4736	0.00
27/06/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	57750	67360	57750	67360	0.00
27/06/2006	R207 On 02-November-06	8.00	Call	Option on Bond Future	364	115	364	115	0.00
27/06/2006	R207 On 02-November-06	8.00	Put	Option on Bond Future	51185	62509	51185	62509	0.00
27/06/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	3874	2562	3874	2562	0.00
27/06/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	74144	84567	74144	84567	0.00
27/06/2006	R207 On 02-November-06	7.75	Call	Option on Bond Future	54	13	54	13	0.00
27/06/2006	R207 On 02-November-06	7.75	Put	Option on Bond Future	70463	81995	70463	81995	0.00
27/06/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	2031	1284	2031	1284	0.00
27/06/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	92222	103210	92222	103210	0.00
27/06/2006	R207 On 02-November-06	7.50	Call	Option on Bond Future	5	1	5	1	0.00
27/06/2006	R207 On 02-November-06	7.50	Put	Option on Bond Future	90557	102124	90557	102124	0.00
27/06/2006	R207 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
27/06/2006	R207 On 02-November-06	7.25	Put	Option on Bond Future	111266	122838	111266	122838	0.00
27/06/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	984	594	984	594	0.00
27/06/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	111654	122998	111654	122998	0.00
27/06/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	438	252	438	252	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	132162	143711	132162	143711	0.00
27/06/2006	R207 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
27/06/2006	R207 On 02-November-06	7.00	Put	Option on Bond Future	132571	144143	132571	144143	0.00
27/06/2006	R207 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
27/06/2006	R207 On 02-November-06	6.75	Put	Option on Bond Future	154486	166058	154486	166058	0.00
27/06/2006	R207 On 02-November-06	9.00	Call	Option on Bond Future	25314	16831	25314	16831	0.00
27/06/2006	R207 On 02-November-06	9.00	Put	Option on Bond Future	2997	6087	2997	6087	0.00
27/06/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	179	98	179	98	0.00
27/06/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	153550	165204	153550	165204	0.00
27/06/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	35667	28461	35667	28461	0.00
27/06/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	14120	18649	14120	18649	0.00
27/06/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	67	35	67	35	0.00
27/06/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	175698	187400	175698	187400	0.00
28/06/2006	GOVI On 01-February-07			jGovi	241.9800	240.8980	241.9810	240.8980	0.00
28/06/2006	GOVI On 03-August-06			jGovi	232.6100	231.5240	232.6140	231.5240	571.00
28/06/2006	GOVI On 02-November-06			jGovi	237.1300	236.0300	237.1320	236.0300	350.00
28/06/2006	GOVI On 01-February-07	230.00	Call	jGovi	121142	110892	121142	110892	0.00
28/06/2006	GOVI On 01-February-07	230.00	Put	jGovi	1332	1912	1332	1912	0.00
28/06/2006	GOVI On 03-August-06	230.00	Call	jGovi	29681	21694	29681	21694	0.00
28/06/2006	GOVI On 03-August-06	230.00	Put	jGovi	3541	6454	3541	6454	0.00
28/06/2006	GOVI On 02-November-06	230.00	Call	jGovi	74112	64463	74112	64463	0.00
28/06/2006	GOVI On 02-November-06	230.00	Put	jGovi	2792	4163	2792	4163	0.00
28/06/2006	J153 On 31-August-10			jSwap	8.8800	9.0070	0.0516	0.0563	0.00
28/06/2006	J157 On 15-September-15			jSwap	8.9400	9.0550	0.0926	0.0998	0.00
28/06/2006	J186 On 21-December-26			jSwap	8.8300	8.9150	0.1241	0.1315	0.00
28/06/2006	J194 On 28-February-08			jSwap	8.4300	8.5540	0.0172	0.0195	0.00
28/06/2006	J201 On 22-December-14			jSwap	9.0300	9.1520	0.0893	0.0962	0.00
28/06/2006	J203 On 15-September-17			jSwap	8.9000	9.0080	0.1019	0.1088	0.00
28/06/2006	J204 On 21-December-18			jSwap	8.9300	9.0390	0.1065	0.1136	0.00
28/06/2006	J207 On 15-January-20			jSwap	8.8200	8.9130	0.0668	0.0743	0.00
28/06/2006	JBAR On 21-December-05			jBar	7.5700	7.5740	0.0000	0.0000	0.00
28/06/2006	JFRA On 01-February-07			jFra	8.7900	8.9480	0.0215	0.0218	175.00
28/06/2006	JFRA On 07-February-08			jFra	9.2600	9.4910	0.0226	0.0231	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2006	JFRA On 03-May-07			jFra	9.0700	9.3070	0.0221	0.0227	30.00
28/06/2006	JFRA On 03-August-06			jFra	7.6900	7.7780	0.0188	0.0190	0.00
28/06/2006	JFRA On 02-August-07			jFra	9.1600	9.3050	0.0223	0.0227	0.00
28/06/2006	JFRA On 02-November-06			jFra	8.3900	8.5190	0.0205	0.0208	0.00
28/06/2006	JFRA On 01-November-07			jFra	9.2100	9.4640	0.0241	0.0248	0.00
28/06/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	3336	3672	3336	3672	0.00
28/06/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	184	141	184	141	0.00
28/06/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	27494	27803	27494	27803	0.00
28/06/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	23183	22936	23183	22936	0.00
28/06/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	4049	4560	4049	4560	0.00
28/06/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	221	157	221	157	0.00
28/06/2006	JFRA On 03-August-06	7.00	Call	Option on jFra	1716	1921	1716	1921	0.00
28/06/2006	JFRA On 03-August-06	7.00	Put	Option on jFra	28	18	28	18	0.00
28/06/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	4347	4645	4347	4645	0.00
28/06/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	293	247	293	247	0.00
28/06/2006	JFRA On 02-November-06	7.00	Call	Option on jFra	3455	3745	3455	3745	0.00
28/06/2006	JFRA On 02-November-06	7.00	Put	Option on jFra	51	37	51	37	0.00
28/06/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	4863	5425	4863	5425	0.00
28/06/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	374	282	374	282	0.00
28/06/2006	JN02 On 03-August-06			jNote	8.8400	9.0110	0.1617	0.1647	0.00
28/06/2006	JN02 On 02-November-06			jNote	9.0400	9.2180	0.1648	0.1679	0.00
28/06/2006	JN02 On 03-August-06	7.25	Call	Option on jNote	29195	32294	29195	32294	0.00
28/06/2006	JN02 On 03-August-06	7.25	Put	Option on jNote	183	115	183	115	0.00
28/06/2006	JN02 On 02-November-06	7.25	Call	Option on jNote	34469	37361	34469	37361	0.00
28/06/2006	JN02 On 02-November-06	7.25	Put	Option on jNote	1903	1525	1903	1525	0.00
28/06/2006	JN05 On 03-August-06			jNote	9.0200	9.1570	0.3610	0.3651	0.00
28/06/2006	JN05 On 02-November-06			jNote	9.1100	9.2440	0.3632	0.3673	0.00
28/06/2006	JN05 On 03-August-06	7.25	Call	Option on jNote	70903	76036	70903	76036	0.00
28/06/2006	JN05 On 03-August-06	7.25	Put	Option on jNote	0	0	0	0	0.00
28/06/2006	JN05 On 02-November-06	7.25	Call	Option on jNote	74128	79243	74128	79243	0.00
28/06/2006	JN05 On 02-November-06	7.25	Put	Option on jNote	40	23	40	23	0.00
28/06/2006	JN10 On 03-August-06			jNote	8.9300	9.0430	0.5858	0.5901	0.00
28/06/2006	JN10 On 02-November-06			jNote	8.9700	9.0830	0.5866	0.5909	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2006	JN10 On 03-August-06	7.25	Call	Option on jNote	109991	117008	109991	117008	0.00
28/06/2006	JN10 On 03-August-06	7.25	Put	Option on jNote	0	0	0	0	0.00
28/06/2006	JN10 On 02-November-06	7.25	Call	Option on jNote	112331	119238	112331	119238	0.00
28/06/2006	JN10 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
28/06/2006	JROD On 30-June-06			jRod	6.8900	6.8910	0.0026	0.0026	0.00
28/06/2006	JROD On 31-July-06			jRod	7.0800	7.0820	0.0022	0.0022	0.00
28/06/2006	JROD On 31-August-06			jRod	7.3600	7.3610	0.0014	0.0014	0.00
28/06/2006	R153 On 01-February-07			Bond Future	8.5800	8.7310	119.0013	118.5230	0.00
28/06/2006	R153 On 03-August-06			Bond Future	8.5300	8.6360	120.7708	120.3622	944.00
28/06/2006	R153 On 02-November-06			Bond Future	8.5600	8.6970	116.6107	116.1215	0.00
28/06/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	20692	12943	20692	12943	0.00
28/06/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	15293	12327	15293	12327	0.00
28/06/2006	R153 On 03-August-06	8.75	Call	Option on Bond Future	11810	7572	11810	7572	0.00
28/06/2006	R153 On 03-August-06	8.75	Put	Option on Bond Future	3547	3395	3547	3395	0.00
28/06/2006	R153 On 02-November-06	8.75	Call	Option on Bond Future	16447	10620	16447	10620	0.00
28/06/2006	R153 On 02-November-06	8.75	Put	Option on Bond Future	9723	8788	9723	8788	0.00
28/06/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	25936	17970	25936	17970	0.00
28/06/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	12465	9283	12465	9283	0.00
28/06/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	15925	8695	15925	8695	0.00
28/06/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	18670	16223	18670	16223	0.00
28/06/2006	R153 On 03-August-06	8.50	Call	Option on Bond Future	6209	2884	6209	2884	0.00
28/06/2006	R153 On 03-August-06	8.50	Put	Option on Bond Future	7132	7893	7132	7893	0.00
28/06/2006	R153 On 02-November-06	8.50	Call	Option on Bond Future	11408	6368	11408	6368	0.00
28/06/2006	R153 On 02-November-06	8.50	Put	Option on Bond Future	13358	13211	13358	13211	0.00
28/06/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	11783	5335	11783	5335	0.00
28/06/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	22748	21083	22748	21083	0.00
28/06/2006	R153 On 03-August-06	7.50	Call	Option on Bond Future	15	0	15	0	0.00
28/06/2006	R153 On 03-August-06	7.50	Put	Option on Bond Future	38635	42707	38635	42707	100.00
28/06/2006	R153 On 03-August-06	8.25	Call	Option on Bond Future	2573	676	2573	676	0.00
28/06/2006	R153 On 03-August-06	8.25	Put	Option on Bond Future	12777	14966	12777	14966	0.00
28/06/2006	R153 On 02-November-06	8.25	Call	Option on Bond Future	7338	3359	7338	3359	0.00
28/06/2006	R153 On 02-November-06	8.25	Put	Option on Bond Future	18048	18961	18048	18961	100.00
28/06/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	8259	2918	8259	2918	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	27519	26962	27519	26962	0.00
28/06/2006	R153 On 03-August-06	8.00	Call	Option on Bond Future	760	78	760	78	0.00
28/06/2006	R153 On 03-August-06	8.00	Put	Option on Bond Future	20339	23743	20339	23743	0.00
28/06/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	4258	1379	4258	1379	0.00
28/06/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	23812	25825	23812	25825	0.00
28/06/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	5457	1369	5457	1369	0.00
28/06/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	33089	33784	33089	33784	0.00
28/06/2006	R153 On 03-August-06	7.75	Call	Option on Bond Future	144	3	144	3	0.00
28/06/2006	R153 On 03-August-06	7.75	Put	Option on Bond Future	29195	33141	29195	33141	0.00
28/06/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	2188	417	2188	417	0.00
28/06/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	30672	33794	30672	33794	0.00
28/06/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	3316	519	3316	519	0.00
28/06/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	39397	41383	39397	41383	0.00
28/06/2006	R153 On 02-November-06	7.50	Call	Option on Bond Future	948	82	948	82	0.00
28/06/2006	R153 On 02-November-06	7.50	Put	Option on Bond Future	38450	42476	38450	42476	0.00
28/06/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	2144	148	2144	148	0.00
28/06/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	46751	49539	46751	49539	0.00
28/06/2006	R153 On 03-August-06	7.25	Call	Option on Bond Future	1	0	1	0	0.00
28/06/2006	R153 On 03-August-06	7.25	Put	Option on Bond Future	48290	52375	48290	52375	0.00
28/06/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	433	9	433	9	0.00
28/06/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	47040	51508	47040	51508	0.00
28/06/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	1333	24	1333	24	0.00
28/06/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	54547	58022	54547	58022	0.00
28/06/2006	R153 On 03-August-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
28/06/2006	R153 On 03-August-06	7.00	Put	Option on Bond Future	58056	62143	58056	62143	0.00
28/06/2006	R153 On 02-November-06	7.00	Call	Option on Bond Future	180	0	180	0	0.00
28/06/2006	R153 On 02-November-06	7.00	Put	Option on Bond Future	55982	60695	55982	60695	0.00
28/06/2006	R153 On 03-August-06	9.00	Call	Option on Bond Future	18933	14463	18933	14463	0.00
28/06/2006	R153 On 03-August-06	9.00	Put	Option on Bond Future	1576	1192	1576	1192	0.00
28/06/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	457	0	457	0	0.00
28/06/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	71124	75450	71124	75450	0.00
28/06/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	797	2	797	2	0.00
28/06/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	62697	66685	62697	66685	0.00

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28/06/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	31645	23637	31645	23637	0.00
28/06/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	10177	6953	10177	6953	0.00
28/06/2006	R153 On 02-November-06	6.75	Call	Option on Bond Future	68	0	68	0	0.00
28/06/2006	R153 On 02-November-06	6.75	Put	Option on Bond Future	65155	69979	65155	69979	0.00
28/06/2006	R153 On 02-November-06	6.50	Call	Option on Bond Future	23	0	23	0	0.00
28/06/2006	R153 On 02-November-06	6.50	Put	Option on Bond Future	74486	79355	74486	79355	0.00
28/06/2006	R153 On 02-November-06	9.00	Call	Option on Bond Future	22266	16135	22266	16135	0.00
28/06/2006	R153 On 02-November-06	9.00	Put	Option on Bond Future	6950	5712	6950	5712	0.00
28/06/2006	R153 On 02-November-06	9.25	Call	Option on Bond Future	28753	22552	28753	22552	0.00
28/06/2006	R153 On 02-November-06	9.25	Put	Option on Bond Future	4928	3620	4928	3620	0.00
28/06/2006	R157 On 01-February-07			Bond Future	8.6600	8.7620	134.2971	133.5614	0.00
28/06/2006	R157 On 03-August-06			Bond Future	8.6100	8.6895	135.7430	135.1706	121.00
28/06/2006	R157 On 02-November-06			Bond Future	8.6400	8.7420	131.5969	130.8574	0.00
28/06/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	38455	23131	38455	23131	0.00
28/06/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	31944	23977	31944	23977	0.00
28/06/2006	R157 On 03-August-06	8.75	Call	Option on Bond Future	19260	12111	19260	12111	0.00
28/06/2006	R157 On 03-August-06	8.75	Put	Option on Bond Future	9061	7637	9061	7637	0.00
28/06/2006	R157 On 02-November-06	8.75	Call	Option on Bond Future	30113	18201	30113	18201	0.00
28/06/2006	R157 On 02-November-06	8.75	Put	Option on Bond Future	22140	17623	22140	17623	0.00
28/06/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	50385	33531	50385	33531	0.00
28/06/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	26404	16907	26404	16907	0.00
28/06/2006	R157 On 02-November-06	9.00	Call	Option on Bond Future	41481	29180	41481	29180	0.00
28/06/2006	R157 On 02-November-06	9.00	Put	Option on Bond Future	15633	10728	15633	10728	0.00
28/06/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	29856	14656	29856	14656	0.00
28/06/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	41142	33299	41142	33299	0.00
28/06/2006	R157 On 03-August-06	7.75	Call	Option on Bond Future	135	1	135	1	0.00
28/06/2006	R157 On 03-August-06	7.75	Put	Option on Bond Future	66661	72252	66661	72252	100.00
28/06/2006	R157 On 03-August-06	8.50	Call	Option on Bond Future	9351	3947	9351	3947	0.00
28/06/2006	R157 On 03-August-06	8.50	Put	Option on Bond Future	17777	18098	17777	18098	0.00
28/06/2006	R157 On 02-November-06	8.50	Call	Option on Bond Future	20357	9895	20357	9895	0.00
28/06/2006	R157 On 02-November-06	8.50	Put	Option on Bond Future	30601	27535	30601	27535	117.00
28/06/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	21517	8319	21517	8319	0.00
28/06/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	50934	45093	50934	45093	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2006	R157 On 03-August-06	8.25	Call	Option on Bond Future	3451	722	3451	722	0.00
28/06/2006	R157 On 03-August-06	8.25	Put	Option on Bond Future	30867	33863	30867	33863	0.00
28/06/2006	R157 On 02-November-06	8.25	Call	Option on Bond Future	12667	4484	12667	4484	0.00
28/06/2006	R157 On 02-November-06	8.25	Put	Option on Bond Future	41478	40690	41478	40690	0.00
28/06/2006	R157 On 03-August-06	8.00	Call	Option on Bond Future	879	58	879	58	0.00
28/06/2006	R157 On 03-August-06	8.00	Put	Option on Bond Future	47659	52563	47659	52563	0.00
28/06/2006	R157 On 02-November-06	8.00	Call	Option on Bond Future	7078	1592	7078	1592	0.00
28/06/2006	R157 On 02-November-06	8.00	Put	Option on Bond Future	54812	56721	54812	56721	0.00
28/06/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	14642	4095	14642	4095	0.00
28/06/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	62531	59341	62531	59341	0.00
28/06/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	9255	1617	9255	1617	0.00
28/06/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	75964	75682	75964	75682	0.00
28/06/2006	R157 On 02-November-06	7.75	Call	Option on Bond Future	3467	375	3467	375	0.00
28/06/2006	R157 On 02-November-06	7.75	Put	Option on Bond Future	70490	74792	70490	74792	158.00
28/06/2006	R157 On 03-August-06	7.50	Call	Option on Bond Future	17	0	17	0	0.00
28/06/2006	R157 On 03-August-06	7.50	Put	Option on Bond Future	86680	92387	86680	92387	0.00
28/06/2006	R157 On 02-November-06	7.50	Call	Option on Bond Future	1714	52	1714	52	0.00
28/06/2006	R157 On 02-November-06	7.50	Put	Option on Bond Future	88398	94131	88398	94131	0.00
28/06/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	6067	484	6067	484	0.00
28/06/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	91952	93726	91952	93726	0.00
28/06/2006	R157 On 03-August-06	7.25	Call	Option on Bond Future	2	0	2	0	0.00
28/06/2006	R157 On 03-August-06	7.25	Put	Option on Bond Future	107200	112923	107200	112923	0.00
28/06/2006	R157 On 02-November-06	7.25	Call	Option on Bond Future	775	4	775	4	0.00
28/06/2006	R157 On 02-November-06	7.25	Put	Option on Bond Future	107502	114127	107502	114127	0.00
28/06/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	3817	100	3817	100	0.00
28/06/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	109241	112881	109241	112881	0.00
28/06/2006	R157 On 03-August-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
28/06/2006	R157 On 03-August-06	7.00	Put	Option on Bond Future	128142	133867	128142	133867	0.00
28/06/2006	R157 On 03-August-06	9.00	Call	Option on Bond Future	32542	25255	32542	25255	0.00
28/06/2006	R157 On 03-August-06	9.00	Put	Option on Bond Future	4076	2513	4076	2513	0.00
28/06/2006	R157 On 03-August-06	9.25	Call	Option on Bond Future	48040	41318	48040	41318	0.00
28/06/2006	R157 On 03-August-06	9.25	Put	Option on Bond Future	1656	658	1656	658	0.00
28/06/2006	R157 On 02-November-06	6.75	Call	Option on Bond Future	119	0	119	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2006	R157 On 02-November-06	6.75	Put	Option on Bond Future	148110	155387	148110	155387	0.00
28/06/2006	R157 On 02-November-06	7.00	Call	Option on Bond Future	319	0	319	0	0.00
28/06/2006	R157 On 02-November-06	7.00	Put	Option on Bond Future	127479	134555	127479	134555	0.00
28/06/2006	R157 On 02-November-06	9.25	Call	Option on Bond Future	54291	42149	54291	42149	0.00
28/06/2006	R157 On 02-November-06	9.25	Put	Option on Bond Future	10904	6157	10904	6157	0.00
28/06/2006	R157 On 02-November-06	9.50	Call	Option on Bond Future	68118	56585	68118	56585	0.00
28/06/2006	R157 On 02-November-06	9.50	Put	Option on Bond Future	7518	3381	7518	3381	0.00
28/06/2006	R157 On 02-November-06	9.75	Call	Option on Bond Future	82632	71680	82632	71680	0.00
28/06/2006	R157 On 02-November-06	9.75	Put	Option on Bond Future	5142	1584	5142	1584	0.00
28/06/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	2299	12	2299	12	0.00
28/06/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	127634	132704	127634	132704	0.00
28/06/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	62192	45307	62192	45307	0.00
28/06/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	21061	11533	21061	11533	0.00
28/06/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	74712	58320	74712	58320	0.00
28/06/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	16745	7709	16745	7709	0.00
28/06/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	87835	71814	87835	71814	0.00
28/06/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	13338	4673	13338	4673	0.00
28/06/2006	R186 On 01-February-07			Bond Future	8.2900	8.3760	122.6645	121.7273	0.00
28/06/2006	R186 On 03-August-06			Bond Future	8.2800	8.3650	122.9980	122.0708	63.00
28/06/2006	R186 On 02-November-06			Bond Future	8.2900	8.3760	125.3922	124.4607	0.00
28/06/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	69669	43424	69669	43424	0.00
28/06/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	46664	29791	46664	29791	0.00
28/06/2006	R186 On 03-August-06	8.25	Call	Option on Bond Future	18238	7379	18238	7379	0.00
28/06/2006	R186 On 03-August-06	8.25	Put	Option on Bond Future	22000	20414	22000	20414	0.00
28/06/2006	R186 On 02-November-06	8.50	Call	Option on Bond Future	51839	31596	51839	31596	0.00
28/06/2006	R186 On 02-November-06	8.50	Put	Option on Bond Future	28809	17883	28809	17883	0.00
28/06/2006	R186 On 03-August-06	8.50	Call	Option on Bond Future	34701	21615	34701	21615	0.00
28/06/2006	R186 On 03-August-06	8.50	Put	Option on Bond Future	10400	6586	10400	6586	0.00
28/06/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	53982	29996	53982	29996	0.00
28/06/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	58710	44095	58710	44095	0.00
28/06/2006	R186 On 02-November-06	8.25	Call	Option on Bond Future	36187	17954	36187	17954	0.00
28/06/2006	R186 On 02-November-06	8.25	Put	Option on Bond Future	41057	32140	41057	32140	0.00
28/06/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	40009	19497	40009	19497	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	73472	62332	73472	62332	0.00
28/06/2006	R186 On 03-August-06	8.00	Call	Option on Bond Future	7233	1344	7233	1344	0.00
28/06/2006	R186 On 03-August-06	8.00	Put	Option on Bond Future	40091	43474	40091	43474	0.00
28/06/2006	R186 On 02-November-06	8.00	Call	Option on Bond Future	23050	8301	23050	8301	0.00
28/06/2006	R186 On 02-November-06	8.00	Put	Option on Bond Future	56837	51403	56837	51403	0.00
28/06/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	28135	10152	28135	10152	0.00
28/06/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	91379	82769	91379	82769	0.00
28/06/2006	R186 On 03-August-06	7.75	Call	Option on Bond Future	2033	103	2033	103	0.00
28/06/2006	R186 On 03-August-06	7.75	Put	Option on Bond Future	65063	72406	65063	72406	0.00
28/06/2006	R186 On 02-November-06	7.75	Call	Option on Bond Future	13287	3015	13287	3015	0.00
28/06/2006	R186 On 02-November-06	7.75	Put	Option on Bond Future	77052	76095	77052	76095	0.00
28/06/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	18533	4245	18533	4245	0.00
28/06/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	112650	107733	112650	107733	0.00
28/06/2006	R186 On 03-August-06	7.50	Call	Option on Bond Future	354	3	354	3	0.00
28/06/2006	R186 On 03-August-06	7.50	Put	Option on Bond Future	94680	103602	94680	103602	0.00
28/06/2006	R186 On 02-November-06	7.50	Call	Option on Bond Future	6704	802	6704	802	0.00
28/06/2006	R186 On 02-November-06	7.50	Put	Option on Bond Future	101555	104968	101555	104968	0.00
28/06/2006	R186 On 03-August-06	7.25	Call	Option on Bond Future	33	0	33	0	0.00
28/06/2006	R186 On 03-August-06	7.25	Put	Option on Bond Future	126830	136070	126830	136070	0.00
28/06/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	11240	1289	11240	1289	0.00
28/06/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	137368	136789	137368	136789	0.00
28/06/2006	R186 On 02-November-06	7.25	Call	Option on Bond Future	2844	135	2844	135	0.00
28/06/2006	R186 On 02-November-06	7.25	Put	Option on Bond Future	129938	136544	129938	136544	0.00
28/06/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	7055	245	7055	245	0.00
28/06/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	166382	168944	166382	168944	0.00
28/06/2006	R186 On 03-August-06	7.00	Call	Option on Bond Future	2	0	2	0	0.00
28/06/2006	R186 On 03-August-06	7.00	Put	Option on Bond Future	160497	169767	160497	169767	0.00
28/06/2006	R186 On 02-November-06	7.00	Call	Option on Bond Future	1219	15	1219	15	0.00
28/06/2006	R186 On 02-November-06	7.00	Put	Option on Bond Future	161762	169875	161762	169875	0.00
28/06/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	4211	31	4211	31	0.00
28/06/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	197978	203169	197978	203169	0.00
28/06/2006	R186 On 03-August-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
28/06/2006	R186 On 03-August-06	6.75	Put	Option on Bond Future	195473	204745	195473	204745	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2006	R186 On 02-November-06	6.75	Call	Option on Bond Future	464	1	464	1	0.00
28/06/2006	R186 On 02-November-06	6.75	Put	Option on Bond Future	195718	204571	195718	204571	0.00
28/06/2006	R186 On 03-August-06	8.75	Call	Option on Bond Future	55788	43431	55788	43431	0.00
28/06/2006	R186 On 03-August-06	8.75	Put	Option on Bond Future	4412	1327	4412	1327	0.00
28/06/2006	R186 On 03-August-06	9.00	Call	Option on Bond Future	79195	68389	79195	68389	0.00
28/06/2006	R186 On 03-August-06	9.00	Put	Option on Bond Future	1690	157	1690	157	0.00
28/06/2006	R186 On 03-August-06	9.25	Call	Option on Bond Future	103321	93464	103321	93464	0.00
28/06/2006	R186 On 03-August-06	9.25	Put	Option on Bond Future	596	10	596	10	0.00
28/06/2006	R186 On 02-November-06	8.75	Call	Option on Bond Future	69900	49482	69900	49482	0.00
28/06/2006	R186 On 02-November-06	8.75	Put	Option on Bond Future	19946	8844	19946	8844	0.00
28/06/2006	R186 On 02-November-06	9.00	Call	Option on Bond Future	89602	70481	89602	70481	0.00
28/06/2006	R186 On 02-November-06	9.00	Put	Option on Bond Future	13658	3853	13658	3853	0.00
28/06/2006	R186 On 02-November-06	6.50	Call	Option on Bond Future	156	0	156	0	0.00
28/06/2006	R186 On 02-November-06	6.50	Put	Option on Bond Future	231437	240597	231437	240597	0.00
28/06/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	2382	2	2382	2	0.00
28/06/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	231883	238875	231883	238875	0.00
28/06/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	86793	59567	86793	59567	0.00
28/06/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	37018	19164	37018	19164	0.00
28/06/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	104932	77962	104932	77962	0.00
28/06/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	29308	11710	29308	11710	0.00
28/06/2006	R194 On 01-February-07			Bond Future	8.7600	8.9610	105.6143	105.4100	0.00
28/06/2006	R194 On 03-August-06			Bond Future	8.5200	8.6680	106.4896	106.2715	208.00
28/06/2006	R194 On 02-November-06			Bond Future	8.6500	8.8300	103.4925	103.2734	0.00
28/06/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	5696	3010	5696	3010	0.00
28/06/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	5766	5123	5766	5123	0.00
28/06/2006	R194 On 03-August-06	8.75	Call	Option on Bond Future	4730	2517	4730	2517	0.00
28/06/2006	R194 On 03-August-06	8.75	Put	Option on Bond Future	1358	1327	1358	1327	0.00
28/06/2006	R194 On 02-November-06	8.50	Call	Option on Bond Future	3634	1443	3634	1443	0.00
28/06/2006	R194 On 02-November-06	8.50	Put	Option on Bond Future	5510	5510	5510	5510	0.00
28/06/2006	R194 On 03-August-06	8.50	Call	Option on Bond Future	2540	892	2540	892	0.00
28/06/2006	R194 On 03-August-06	8.50	Put	Option on Bond Future	2802	3336	2802	3336	0.00
28/06/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	4347	2090	4347	2090	0.00
28/06/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	6929	6715	6929	6715	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2006	R194 On 03-August-06	8.25	Call	Option on Bond Future	1059	212	1059	212	0.00
28/06/2006	R194 On 03-August-06	8.25	Put	Option on Bond Future	4973	6308	4973	6308	0.00
28/06/2006	R194 On 02-November-06	8.25	Call	Option on Bond Future	2282	724	2282	724	0.00
28/06/2006	R194 On 02-November-06	8.25	Put	Option on Bond Future	7255	7887	7255	7887	0.00
28/06/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	3214	1392	3214	1392	0.00
28/06/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	8318	8539	8318	8539	0.00
28/06/2006	R194 On 03-August-06	8.00	Call	Option on Bond Future	327	32	327	32	0.00
28/06/2006	R194 On 03-August-06	8.00	Put	Option on Bond Future	7911	9797	7911	9797	0.00
28/06/2006	R194 On 02-November-06	8.00	Call	Option on Bond Future	1325	323	1325	323	0.00
28/06/2006	R194 On 02-November-06	8.00	Put	Option on Bond Future	9407	10596	9407	10596	0.00
28/06/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	2247	887	2247	887	0.00
28/06/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	9881	10564	9881	10564	0.00
28/06/2006	R194 On 03-August-06	7.75	Call	Option on Bond Future	69	1	69	1	0.00
28/06/2006	R194 On 03-August-06	7.75	Put	Option on Bond Future	11340	13454	11340	13454	0.00
28/06/2006	R194 On 02-November-06	7.75	Call	Option on Bond Future	686	88	686	88	0.00
28/06/2006	R194 On 02-November-06	7.75	Put	Option on Bond Future	11891	13484	11891	13484	0.00
28/06/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	1503	436	1503	436	0.00
28/06/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	11678	12653	11678	12653	0.00
28/06/2006	R194 On 03-August-06	7.50	Call	Option on Bond Future	8	0	8	0	0.00
28/06/2006	R194 On 03-August-06	7.50	Put	Option on Bond Future	14985	17159	14985	17159	0.00
28/06/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	944	170	944	170	0.00
28/06/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	13668	14936	13668	14936	0.00
28/06/2006	R194 On 02-November-06	7.50	Call	Option on Bond Future	308	16	308	16	0.00
28/06/2006	R194 On 02-November-06	7.50	Put	Option on Bond Future	14649	16548	14649	16548	0.00
28/06/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	623	53	623	53	0.00
28/06/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	15906	17379	15906	17379	0.00
28/06/2006	R194 On 03-August-06	7.25	Call	Option on Bond Future	1	0	1	0	0.00
28/06/2006	R194 On 03-August-06	7.25	Put	Option on Bond Future	18701	20882	18701	20882	0.00
28/06/2006	R194 On 02-November-06	7.25	Call	Option on Bond Future	144	2	144	2	0.00
28/06/2006	R194 On 02-November-06	7.25	Put	Option on Bond Future	17635	19683	17635	19683	0.00
28/06/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	397	14	397	14	0.00
28/06/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	18249	19909	18249	19909	0.00
28/06/2006	R194 On 02-November-06	7.00	Call	Option on Bond Future	62	0	62	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2006	R194 On 02-November-06	7.00	Put	Option on Bond Future	20717	22845	20717	22845	0.00
28/06/2006	R194 On 03-August-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
28/06/2006	R194 On 03-August-06	7.00	Put	Option on Bond Future	22442	24624	22442	24624	0.00
28/06/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	245	1	245	1	0.00
28/06/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	20675	22474	20675	22474	0.00
28/06/2006	R194 On 02-November-06	6.75	Call	Option on Bond Future	25	0	25	0	0.00
28/06/2006	R194 On 02-November-06	6.75	Put	Option on Bond Future	23856	26022	23856	26022	0.00
28/06/2006	R194 On 03-August-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
28/06/2006	R194 On 03-August-06	6.75	Put	Option on Bond Future	26203	28384	26203	28384	0.00
28/06/2006	R194 On 03-August-06	9.00	Call	Option on Bond Future	7581	5172	7581	5172	0.00
28/06/2006	R194 On 03-August-06	9.00	Put	Option on Bond Future	593	365	593	365	0.00
28/06/2006	R194 On 02-November-06	6.00	Call	Option on Bond Future	1	0	1	0	0.00
28/06/2006	R194 On 02-November-06	6.00	Put	Option on Bond Future	33447	35637	33447	35637	0.00
28/06/2006	R194 On 02-November-06	6.25	Call	Option on Bond Future	3	0	3	0	0.00
28/06/2006	R194 On 02-November-06	6.25	Put	Option on Bond Future	30230	32418	30230	32418	0.00
28/06/2006	R194 On 02-November-06	6.50	Call	Option on Bond Future	9	0	9	0	0.00
28/06/2006	R194 On 02-November-06	6.50	Put	Option on Bond Future	27031	29213	27031	29213	0.00
28/06/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	46	0	46	0	0.00
28/06/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	28270	30266	28270	30266	0.00
28/06/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	84	0	84	0	0.00
28/06/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	25700	27659	25700	27659	0.00
28/06/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	146	0	146	0	0.00
28/06/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	23164	25061	23164	25061	0.00
28/06/2006	R201 On 01-February-07			Bond Future	8.6700	8.7720	101.5674	100.9887	0.00
28/06/2006	R201 On 03-August-06			Bond Future	8.6200	8.7210	101.8759	101.2993	26.00
28/06/2006	R201 On 02-November-06			Bond Future	8.6500	8.7550	103.8636	103.2773	0.00
28/06/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	32039	18967	32039	18967	0.00
28/06/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	27485	20200	27485	20200	0.00
28/06/2006	R201 On 03-August-06	8.75	Call	Option on Bond Future	14888	9019	14888	9019	0.00
28/06/2006	R201 On 03-August-06	8.75	Put	Option on Bond Future	7423	7321	7423	7321	0.00
28/06/2006	R201 On 02-November-06	8.75	Call	Option on Bond Future	23504	15474	23504	15474	0.00
28/06/2006	R201 On 02-November-06	8.75	Put	Option on Bond Future	17927	15760	17927	15760	0.00
28/06/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	40570	26423	40570	26423	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	22126	13765	22126	13765	0.00
28/06/2006	R201 On 03-August-06	9.00	Call	Option on Bond Future	25295	18688	25295	18688	0.00
28/06/2006	R201 On 03-August-06	9.00	Put	Option on Bond Future	3344	2503	3344	2503	0.00
28/06/2006	R201 On 02-November-06	9.00	Call	Option on Bond Future	32403	23444	32403	23444	0.00
28/06/2006	R201 On 02-November-06	9.00	Put	Option on Bond Future	12634	9538	12634	9538	0.00
28/06/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	24429	12973	24429	12973	0.00
28/06/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	34016	28347	34016	28347	0.00
28/06/2006	R201 On 03-August-06	8.50	Call	Option on Bond Future	7194	2868	7194	2868	0.00
28/06/2006	R201 On 03-August-06	8.50	Put	Option on Bond Future	14492	15932	14492	15932	0.00
28/06/2006	R201 On 02-November-06	8.50	Call	Option on Bond Future	15852	9442	15852	9442	0.00
28/06/2006	R201 On 02-November-06	8.50	Put	Option on Bond Future	24731	24184	24731	24184	0.00
28/06/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	17837	7371	17837	7371	0.00
28/06/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	41824	37144	41824	37144	0.00
28/06/2006	R201 On 03-August-06	8.25	Call	Option on Bond Future	2654	480	2654	480	0.00
28/06/2006	R201 On 03-August-06	8.25	Put	Option on Bond Future	24996	28588	24996	28588	0.00
28/06/2006	R201 On 02-November-06	8.25	Call	Option on Bond Future	9864	4538	9864	4538	0.00
28/06/2006	R201 On 02-November-06	8.25	Put	Option on Bond Future	33467	34005	33467	34005	0.00
28/06/2006	R201 On 03-August-06	8.00	Call	Option on Bond Future	679	30	679	30	0.00
28/06/2006	R201 On 03-August-06	8.00	Put	Option on Bond Future	38353	43471	38353	43471	0.00
28/06/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	5524	1715	5524	1715	0.00
28/06/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	44127	46182	44127	46182	0.00
28/06/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	12333	3840	12333	3840	0.00
28/06/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	50980	48274	50980	48274	0.00
28/06/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	8013	1348	8013	1348	0.00
28/06/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	61589	60710	61589	60710	0.00
28/06/2006	R201 On 03-August-06	7.75	Call	Option on Bond Future	107	0	107	0	0.00
28/06/2006	R201 On 03-August-06	7.75	Put	Option on Bond Future	53408	59067	53408	59067	0.00
28/06/2006	R201 On 02-November-06	7.75	Call	Option on Bond Future	2710	437	2710	437	0.00
28/06/2006	R201 On 02-November-06	7.75	Put	Option on Bond Future	56594	60184	56594	60184	0.00
28/06/2006	R201 On 03-August-06	7.50	Call	Option on Bond Future	14	0	14	0	0.00
28/06/2006	R201 On 03-August-06	7.50	Put	Option on Bond Future	69241	74993	69241	74993	0.00
28/06/2006	R201 On 02-November-06	7.50	Call	Option on Bond Future	1344	55	1344	55	0.00
28/06/2006	R201 On 02-November-06	7.50	Put	Option on Bond Future	70794	75369	70794	75369	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	5382	363	5382	363	0.00
28/06/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	74157	74926	74157	74926	0.00
28/06/2006	R201 On 02-November-06	7.25	Call	Option on Bond Future	611	5	611	5	0.00
28/06/2006	R201 On 02-November-06	7.25	Put	Option on Bond Future	85920	91178	85920	91178	0.00
28/06/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	3483	64	3483	64	0.00
28/06/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	87738	90105	87738	90105	0.00
28/06/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	2169	7	2169	7	0.00
28/06/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	102187	105811	102187	105811	0.00
28/06/2006	R201 On 02-November-06	7.00	Call	Option on Bond Future	253	0	253	0	0.00
28/06/2006	R201 On 02-November-06	7.00	Put	Option on Bond Future	101721	107332	101721	107332	0.00
28/06/2006	R201 On 03-August-06	9.25	Call	Option on Bond Future	37519	31003	37519	31003	0.00
28/06/2006	R201 On 03-August-06	9.25	Put	Option on Bond Future	1352	602	1352	602	0.00
28/06/2006	R201 On 02-November-06	6.75	Call	Option on Bond Future	95	0	95	0	0.00
28/06/2006	R201 On 02-November-06	6.75	Put	Option on Bond Future	118026	123794	118026	123794	0.00
28/06/2006	R201 On 02-November-06	9.25	Call	Option on Bond Future	42496	33162	42496	33162	0.00
28/06/2006	R201 On 02-November-06	9.25	Put	Option on Bond Future	8793	5323	8793	5323	0.00
28/06/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	1298	0	1298	0	0.00
28/06/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	117368	121857	117368	121857	0.00
28/06/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	49815	35243	49815	35243	0.00
28/06/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	17727	8941	17727	8941	0.00
28/06/2006	R203 On 01-February-07			Bond Future	8.6600	8.7560	100.4938	99.8179	0.00
28/06/2006	R203 On 03-August-06			Bond Future	8.6100	8.7120	100.6897	100.0130	111.00
28/06/2006	R203 On 02-November-06			Bond Future	8.6400	8.7410	98.4783	97.7919	0.00
28/06/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	25111	21561	25111	21561	0.00
28/06/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	18752	21961	18752	21961	0.00
28/06/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	14421	10421	14421	10421	0.00
28/06/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	5047	7814	5047	7814	0.00
28/06/2006	R203 On 02-November-06	8.75	Call	Option on Bond Future	20487	16795	20487	16795	0.00
28/06/2006	R203 On 02-November-06	8.75	Put	Option on Bond Future	13015	16187	13015	16187	0.00
28/06/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	34913	30563	34913	30563	0.00
28/06/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	12080	14489	12080	14489	0.00
28/06/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	27596	21926	27596	21926	0.00
28/06/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	1302	2399	1302	2399	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2006	R203 On 03-August-06	8.50	Call	Option on Bond Future	5618	3602	5618	3602	0.00
28/06/2006	R203 On 03-August-06	8.50	Put	Option on Bond Future	13570	18321	13570	18321	0.00
28/06/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	17117	14387	17117	14387	0.00
28/06/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	27613	31642	27613	31642	0.00
28/06/2006	R203 On 02-November-06	8.50	Call	Option on Bond Future	12256	9673	12256	9673	0.00
28/06/2006	R203 On 02-November-06	8.50	Put	Option on Bond Future	21878	26160	21878	26160	0.00
28/06/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	1496	837	1496	837	0.00
28/06/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	27193	33301	27193	33301	0.00
28/06/2006	R203 On 02-November-06	8.25	Call	Option on Bond Future	6585	4984	6585	4984	0.00
28/06/2006	R203 On 02-November-06	8.25	Put	Option on Bond Future	33708	38972	33708	38972	0.00
28/06/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	10990	9026	10990	9026	0.00
28/06/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	38734	43529	38734	43529	0.00
28/06/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	254	123	254	123	0.00
28/06/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	44125	50761	44125	50761	0.00
28/06/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	6608	5295	6608	5295	0.00
28/06/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	52002	57448	52002	57448	0.00
28/06/2006	R203 On 02-November-06	8.00	Call	Option on Bond Future	3136	2270	3136	2270	0.00
28/06/2006	R203 On 02-November-06	8.00	Put	Option on Bond Future	48176	54174	48176	54174	0.00
28/06/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	3701	2889	3701	2889	0.00
28/06/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	67157	73105	67157	73105	0.00
28/06/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	26	11	26	11	0.00
28/06/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	62513	69265	62513	69265	0.00
28/06/2006	R203 On 02-November-06	7.75	Call	Option on Bond Future	1309	903	1309	903	0.00
28/06/2006	R203 On 02-November-06	7.75	Put	Option on Bond Future	64693	71151	64693	71151	0.00
28/06/2006	R203 On 03-August-06	7.50	Call	Option on Bond Future	2	1	2	1	0.00
28/06/2006	R203 On 03-August-06	7.50	Put	Option on Bond Future	81558	88324	81558	88324	0.00
28/06/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	1920	1459	1920	1459	0.00
28/06/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	83864	90161	83864	90161	0.00
28/06/2006	R203 On 02-November-06	7.50	Call	Option on Bond Future	474	311	474	311	0.00
28/06/2006	R203 On 02-November-06	7.50	Put	Option on Bond Future	82640	89342	82640	89342	0.00
28/06/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	919	679	919	679	0.00
28/06/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	101784	108303	101784	108303	0.00
28/06/2006	R203 On 03-August-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2006	R203 On 03-August-06	7.25	Put	Option on Bond Future	101091	107858	101091	107858	0.00
28/06/2006	R203 On 02-November-06	7.25	Call	Option on Bond Future	147	92	147	92	0.00
28/06/2006	R203 On 02-November-06	7.25	Put	Option on Bond Future	101547	108356	101547	108356	0.00
28/06/2006	R203 On 03-August-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
28/06/2006	R203 On 03-August-06	7.00	Put	Option on Bond Future	121105	127872	121105	127872	0.00
28/06/2006	R203 On 02-November-06	7.00	Call	Option on Bond Future	39	23	39	23	0.00
28/06/2006	R203 On 02-November-06	7.00	Put	Option on Bond Future	121134	127982	121134	127982	0.00
28/06/2006	R203 On 02-November-06	6.50	Call	Option on Bond Future	2	1	2	1	0.00
28/06/2006	R203 On 02-November-06	6.50	Put	Option on Bond Future	161926	168789	161926	168789	0.00
28/06/2006	R203 On 02-November-06	6.75	Call	Option on Bond Future	9	5	9	5	0.00
28/06/2006	R203 On 02-November-06	6.75	Put	Option on Bond Future	141275	148135	141275	148135	0.00
28/06/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	59	40	59	40	0.00
28/06/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	160417	167157	160417	167157	0.00
28/06/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	162	113	162	113	0.00
28/06/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	140223	146933	140223	146933	0.00
28/06/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	404	290	404	290	0.00
28/06/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	120637	127283	120637	127283	0.00
28/06/2006	R204 On 01-February-07			Bond Future	8.6300	8.7320	96.3872	95.6730	0.00
28/06/2006	R204 On 03-August-06			Bond Future	8.6000	8.6960	96.5258	95.8218	83.00
28/06/2006	R204 On 02-November-06			Bond Future	8.6200	8.7210	98.4092	97.6932	0.00
28/06/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	41385	23866	41385	23866	0.00
28/06/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	32977	22601	32977	22601	0.00
28/06/2006	R204 On 03-August-06	8.00	Call	Option on Bond Future	930	164	930	164	0.00
28/06/2006	R204 On 03-August-06	8.00	Put	Option on Bond Future	46012	52286	46012	52286	0.00
28/06/2006	R204 On 02-November-06	8.75	Call	Option on Bond Future	30228	19366	30228	19366	0.00
28/06/2006	R204 On 02-November-06	8.75	Put	Option on Bond Future	21005	17303	21005	17303	0.00
28/06/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	52122	33505	52122	33505	0.00
28/06/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	26376	14901	26376	14901	0.00
28/06/2006	R204 On 02-November-06	9.00	Call	Option on Bond Future	41507	29606	41507	29606	0.00
28/06/2006	R204 On 02-November-06	9.00	Put	Option on Bond Future	14752	10011	14752	10011	0.00
28/06/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	31686	16106	31686	16106	0.00
28/06/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	41058	32620	41058	32620	0.00
28/06/2006	R204 On 02-November-06	8.50	Call	Option on Bond Future	20611	11604	20611	11604	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2006	R204 On 02-November-06	8.50	Put	Option on Bond Future	29373	27526	29373	27526	0.00
28/06/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	23214	10237	23214	10237	0.00
28/06/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	50820	44986	50820	44986	0.00
28/06/2006	R204 On 02-November-06	8.25	Call	Option on Bond Future	12904	6294	12904	6294	0.00
28/06/2006	R204 On 02-November-06	8.25	Put	Option on Bond Future	40118	40668	40118	40668	0.00
28/06/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	7258	3056	7258	3056	0.00
28/06/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	53405	56363	53405	56363	0.00
28/06/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	16118	6094	16118	6094	0.00
28/06/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	62425	59544	62425	59544	0.00
28/06/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	10480	3380	10480	3380	0.00
28/06/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	75970	76012	75970	76012	0.00
28/06/2006	R204 On 02-November-06	7.75	Call	Option on Bond Future	3577	1314	3577	1314	0.00
28/06/2006	R204 On 02-November-06	7.75	Put	Option on Bond Future	69152	74049	69152	74049	0.00
28/06/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	7022	1738	7022	1738	0.00
28/06/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	92188	94046	92188	94046	0.00
28/06/2006	R204 On 02-November-06	7.50	Call	Option on Bond Future	1767	496	1767	496	0.00
28/06/2006	R204 On 02-November-06	7.50	Put	Option on Bond Future	87278	93167	87278	93167	0.00
28/06/2006	R204 On 02-November-06	7.25	Call	Option on Bond Future	796	163	796	163	0.00
28/06/2006	R204 On 02-November-06	7.25	Put	Option on Bond Future	106768	113295	106768	113295	0.00
28/06/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	4524	825	4524	825	0.00
28/06/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	109875	113318	109875	113318	0.00
28/06/2006	R204 On 02-November-06	7.00	Call	Option on Bond Future	325	46	325	46	0.00
28/06/2006	R204 On 02-November-06	7.00	Put	Option on Bond Future	127297	134178	127297	134178	0.00
28/06/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	2796	360	2796	360	0.00
28/06/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	128856	133562	128856	133562	0.00
28/06/2006	R204 On 02-November-06	6.50	Call	Option on Bond Future	40	2	40	2	0.00
28/06/2006	R204 On 02-November-06	6.50	Put	Option on Bond Future	170696	177819	170696	177819	0.00
28/06/2006	R204 On 02-November-06	6.75	Call	Option on Bond Future	120	11	120	11	0.00
28/06/2006	R204 On 02-November-06	6.75	Put	Option on Bond Future	148648	155700	148648	155700	0.00
28/06/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	936	52	936	52	0.00
28/06/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	170045	176304	170045	176304	0.00
28/06/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	1655	144	1655	144	0.00
28/06/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	148962	154593	148962	154593	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2006	R207 On 01-February-07			Bond Future	8.5900	8.6910	90.0797	89.3668	0.00
28/06/2006	R207 On 03-August-06			Bond Future	8.5700	8.6620	90.0796	89.3805	0.00
28/06/2006	R207 On 02-November-06			Bond Future	8.5800	8.6830	91.8369	91.1239	0.00
28/06/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	29677	25702	29677	25702	0.00
28/06/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	18377	21531	18377	21531	0.00
28/06/2006	R207 On 03-August-06	8.00	Call	Option on Bond Future	438	227	438	227	0.00
28/06/2006	R207 On 03-August-06	8.00	Put	Option on Bond Future	43221	50001	43221	50001	0.00
28/06/2006	R207 On 02-November-06	8.75	Call	Option on Bond Future	17726	13295	17726	13295	0.00
28/06/2006	R207 On 02-November-06	8.75	Put	Option on Bond Future	5814	8513	5814	8513	0.00
28/06/2006	R207 On 02-November-06	8.50	Call	Option on Bond Future	8058	5483	8058	5483	0.00
28/06/2006	R207 On 02-November-06	8.50	Put	Option on Bond Future	14170	18725	14170	18725	0.00
28/06/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	20699	17574	20699	17574	0.00
28/06/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	27254	31259	27254	31259	0.00
28/06/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	13643	11337	13643	11337	0.00
28/06/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	38547	43370	38547	43370	0.00
28/06/2006	R207 On 02-November-06	8.25	Call	Option on Bond Future	2768	1679	2768	1679	0.00
28/06/2006	R207 On 02-November-06	8.25	Put	Option on Bond Future	27409	33450	27409	33450	0.00
28/06/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	8449	6860	8449	6860	0.00
28/06/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	52209	57750	52209	57750	0.00
28/06/2006	R207 On 02-November-06	8.00	Call	Option on Bond Future	682	364	682	364	0.00
28/06/2006	R207 On 02-November-06	8.00	Put	Option on Bond Future	44373	51185	44373	51185	0.00
28/06/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	4889	3874	4889	3874	0.00
28/06/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	68030	74144	68030	74144	0.00
28/06/2006	R207 On 02-November-06	7.75	Call	Option on Bond Future	115	54	115	54	0.00
28/06/2006	R207 On 02-November-06	7.75	Put	Option on Bond Future	63394	70463	63394	70463	0.00
28/06/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	2630	2031	2630	2031	0.00
28/06/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	85692	92222	85692	92222	0.00
28/06/2006	R207 On 02-November-06	7.50	Call	Option on Bond Future	13	5	13	5	0.00
28/06/2006	R207 On 02-November-06	7.50	Put	Option on Bond Future	83434	90557	83434	90557	0.00
28/06/2006	R207 On 02-November-06	7.25	Call	Option on Bond Future	1	0	1	0	0.00
28/06/2006	R207 On 02-November-06	7.25	Put	Option on Bond Future	104136	111266	104136	111266	0.00
28/06/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	1309	984	1309	984	0.00
28/06/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	104849	111654	104849	111654	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	599	438	599	438	0.00
28/06/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	125194	132162	125194	132162	0.00
28/06/2006	R207 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
28/06/2006	R207 On 02-November-06	7.00	Put	Option on Bond Future	125441	132571	125441	132571	0.00
28/06/2006	R207 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
28/06/2006	R207 On 02-November-06	6.75	Put	Option on Bond Future	147355	154486	147355	154486	0.00
28/06/2006	R207 On 02-November-06	9.00	Call	Option on Bond Future	31257	25314	31257	25314	0.00
28/06/2006	R207 On 02-November-06	9.00	Put	Option on Bond Future	1811	2997	1811	2997	0.00
28/06/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	252	179	252	179	0.00
28/06/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	146494	153550	146494	153550	0.00
28/06/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	40451	35667	40451	35667	0.00
28/06/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	11775	14120	11775	14120	0.00
28/06/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	97	67	97	67	0.00
28/06/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	168598	175698	168598	175698	0.00
29/06/2006	GOVI On 01-February-07			jGovi	240.9900	241.9810	240.9920	241.9810	0.00
29/06/2006	GOVI On 03-August-06			jGovi	231.5800	232.6140	231.5810	232.6140	571.00
29/06/2006	GOVI On 02-November-06			jGovi	235.8200	237.1320	235.8160	237.1320	350.00
29/06/2006	GOVI On 01-February-07	230.00	Call	jGovi	111737	121142	111737	121142	0.00
29/06/2006	GOVI On 01-February-07	230.00	Put	jGovi	1817	1332	1817	1332	0.00
29/06/2006	GOVI On 03-August-06	230.00	Call	jGovi	21782	29681	21782	29681	0.00
29/06/2006	GOVI On 03-August-06	230.00	Put	jGovi	5972	3541	5972	3541	0.00
29/06/2006	GOVI On 02-November-06	230.00	Call	jGovi	62529	74112	62529	74112	0.00
29/06/2006	GOVI On 02-November-06	230.00	Put	jGovi	4369	2792	4369	2792	0.00
29/06/2006	J153 On 31-August-10			jSwap	8.9800	8.8760	0.0553	0.0516	0.00
29/06/2006	J157 On 15-September-15			jSwap	9.0300	8.9350	0.0984	0.0926	0.00
29/06/2006	J186 On 21-December-26			jSwap	8.9000	8.8250	0.1306	0.1241	0.00
29/06/2006	J194 On 28-February-08			jSwap	8.5000	8.4260	0.0185	0.0172	0.00
29/06/2006	J201 On 22-December-14			jSwap	9.1300	9.0260	0.0948	0.0893	0.00
29/06/2006	J203 On 15-September-17			jSwap	8.9900	8.9040	0.1073	0.1019	0.00
29/06/2006	J204 On 21-December-18			jSwap	9.0200	8.9340	0.1123	0.1065	0.00
29/06/2006	J207 On 15-January-20			jSwap	8.9000	8.8150	0.0730	0.0668	0.00
29/06/2006	JBAR On 21-December-05			jBar	7.5700	7.5740	0.0000	0.0000	0.00
29/06/2006	JFRA On 01-February-07			jFra	8.8700	8.7920	0.0216	0.0215	175.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/06/2006	JFRA On 07-February-08			jFra	9.4100	9.2610	0.0229	0.0226	0.00
29/06/2006	JFRA On 03-May-07			jFra	9.1400	9.0700	0.0223	0.0221	30.00
29/06/2006	JFRA On 03-August-06			jFra	7.7200	7.6900	0.0189	0.0188	0.00
29/06/2006	JFRA On 02-August-07			jFra	9.3100	9.1630	0.0227	0.0223	0.00
29/06/2006	JFRA On 02-November-06			jFra	8.4700	8.3940	0.0207	0.0205	0.00
29/06/2006	JFRA On 01-November-07			jFra	9.3300	9.2130	0.0244	0.0241	0.00
29/06/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	3499	3336	3499	3336	0.00
29/06/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	160	184	160	184	0.00
29/06/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	27662	27494	27662	27494	0.00
29/06/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	22984	23183	22984	23183	0.00
29/06/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	4205	4049	4205	4049	0.00
29/06/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	198	221	198	221	0.00
29/06/2006	JFRA On 03-August-06	7.00	Call	Option on jFra	1783	1716	1783	1716	0.00
29/06/2006	JFRA On 03-August-06	7.00	Put	Option on jFra	22	28	22	28	0.00
29/06/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	4660	4347	4660	4347	0.00
29/06/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	242	293	242	293	0.00
29/06/2006	JFRA On 02-November-06	7.00	Call	Option on jFra	3629	3455	3629	3455	0.00
29/06/2006	JFRA On 02-November-06	7.00	Put	Option on jFra	40	51	40	51	0.00
29/06/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	5127	4863	5127	4863	0.00
29/06/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	326	374	326	374	0.00
29/06/2006	JN02 On 03-August-06			jNote	8.9300	8.8350	0.1634	0.1617	0.00
29/06/2006	JN02 On 02-November-06			jNote	9.1500	9.0350	0.1667	0.1648	0.00
29/06/2006	JN02 On 03-August-06	7.25	Call	Option on jNote	30919	29195	30919	29195	0.00
29/06/2006	JN02 On 03-August-06	7.25	Put	Option on jNote	123	183	123	183	0.00
29/06/2006	JN02 On 02-November-06	7.25	Call	Option on jNote	36183	34469	36183	34469	0.00
29/06/2006	JN02 On 02-November-06	7.25	Put	Option on jNote	1629	1903	1629	1903	0.00
29/06/2006	JN05 On 03-August-06			jNote	9.1300	9.0220	0.3643	0.3610	0.00
29/06/2006	JN05 On 02-November-06			jNote	9.2100	9.1080	0.3664	0.3632	0.00
29/06/2006	JN05 On 03-August-06	7.25	Call	Option on jNote	74881	70903	74881	70903	0.00
29/06/2006	JN05 On 03-August-06	7.25	Put	Option on jNote	0	0	0	0	0.00
29/06/2006	JN05 On 02-November-06	7.25	Call	Option on jNote	78093	74128	78093	74128	0.00
29/06/2006	JN05 On 02-November-06	7.25	Put	Option on jNote	24	40	24	40	0.00
29/06/2006	JN10 On 03-August-06			jNote	9.0200	8.9260	0.5893	0.5858	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
29/06/2006	JN10 On 02-November-06			jNote	9.0600	8.9670	0.5901	0.5866	0.00
29/06/2006	JN10 On 03-August-06	7.25	Call	Option on jNote	115418	109991	115418	109991	0.00
29/06/2006	JN10 On 03-August-06	7.25	Put	Option on jNote	0	0	0	0	0.00
29/06/2006	JN10 On 02-November-06	7.25	Call	Option on jNote	117778	112331	117778	112331	0.00
29/06/2006	JN10 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
29/06/2006	JROD On 30-June-06			jRod	6.8900	6.8910	0.0000	0.0026	0.00
29/06/2006	JROD On 31-July-06			jRod	7.0800	7.0810	0.0022	0.0022	0.00
29/06/2006	JROD On 31-August-06			jRod	7.3600	7.3590	0.0014	0.0014	0.00
29/06/2006	R153 On 01-February-07			Bond Future	8.7000	8.5840	118.6106	119.0013	0.00
29/06/2006	R153 On 03-August-06			Bond Future	8.6400	8.5250	120.3401	120.7708	944.00
29/06/2006	R153 On 02-November-06			Bond Future	8.7600	8.5560	115.9141	116.6107	0.00
29/06/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	14074	15925	14074	15925	0.00
29/06/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	20725	18670	20725	18670	0.00
29/06/2006	R153 On 03-August-06	8.50	Call	Option on Bond Future	4270	6209	4270	6209	0.00
29/06/2006	R153 On 03-August-06	8.50	Put	Option on Bond Future	9499	7132	9499	7132	0.00
29/06/2006	R153 On 02-November-06	8.50	Call	Option on Bond Future	8327	11408	8327	11408	0.00
29/06/2006	R153 On 02-November-06	8.50	Put	Option on Bond Future	17243	13358	17243	13358	0.00
29/06/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	18549	20692	18549	20692	0.00
29/06/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	17056	15293	17056	15293	0.00
29/06/2006	R153 On 03-August-06	8.75	Call	Option on Bond Future	8959	11810	8959	11810	0.00
29/06/2006	R153 On 03-August-06	8.75	Put	Option on Bond Future	5002	3547	5002	3547	0.00
29/06/2006	R153 On 02-November-06	8.75	Call	Option on Bond Future	12596	16447	12596	16447	0.00
29/06/2006	R153 On 02-November-06	8.75	Put	Option on Bond Future	12838	9723	12838	9723	0.00
29/06/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	23527	25936	23527	25936	0.00
29/06/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	13963	12465	13963	12465	0.00
29/06/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	10242	11783	10242	11783	0.00
29/06/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	25113	22748	25113	22748	0.00
29/06/2006	R153 On 03-August-06	7.50	Call	Option on Bond Future	4	15	4	15	0.00
29/06/2006	R153 On 03-August-06	7.50	Put	Option on Bond Future	42932	38635	42932	38635	100.00
29/06/2006	R153 On 03-August-06	8.25	Call	Option on Bond Future	1549	2573	1549	2573	0.00
29/06/2006	R153 On 03-August-06	8.25	Put	Option on Bond Future	16059	12777	16059	12777	0.00
29/06/2006	R153 On 02-November-06	8.25	Call	Option on Bond Future	5054	7338	5054	7338	0.00
29/06/2006	R153 On 02-November-06	8.25	Put	Option on Bond Future	22729	18048	22729	18048	100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/06/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	7035	8259	7035	8259	0.00
29/06/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	30202	27519	30202	27519	0.00
29/06/2006	R153 On 03-August-06	8.00	Call	Option on Bond Future	383	760	383	760	0.00
29/06/2006	R153 On 03-August-06	8.00	Put	Option on Bond Future	24268	20339	24268	20339	0.00
29/06/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	2728	4258	2728	4258	0.00
29/06/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	29247	23812	29247	23812	0.00
29/06/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	4540	5457	4540	5457	0.00
29/06/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	36078	33089	36078	33089	0.00
29/06/2006	R153 On 03-August-06	7.75	Call	Option on Bond Future	58	144	58	144	0.00
29/06/2006	R153 On 03-August-06	7.75	Put	Option on Bond Future	33416	29195	33416	29195	0.00
29/06/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	1284	2188	1284	2188	0.00
29/06/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	36734	30672	36734	30672	0.00
29/06/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	2680	3316	2680	3316	0.00
29/06/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	42668	39397	42668	39397	0.00
29/06/2006	R153 On 02-November-06	7.50	Call	Option on Bond Future	499	948	499	948	0.00
29/06/2006	R153 On 02-November-06	7.50	Put	Option on Bond Future	44966	38450	44966	38450	0.00
29/06/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	1700	2144	1700	2144	0.00
29/06/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	50214	46751	50214	46751	0.00
29/06/2006	R153 On 03-August-06	7.25	Call	Option on Bond Future	0	1	0	1	0.00
29/06/2006	R153 On 03-August-06	7.25	Put	Option on Bond Future	52596	48290	52596	48290	0.00
29/06/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	211	433	211	433	0.00
29/06/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	53784	47040	53784	47040	0.00
29/06/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	1036	1333	1036	1333	0.00
29/06/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	58157	54547	58157	54547	0.00
29/06/2006	R153 On 03-August-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
29/06/2006	R153 On 03-August-06	7.00	Put	Option on Bond Future	62363	58056	62363	58056	0.00
29/06/2006	R153 On 02-November-06	7.00	Call	Option on Bond Future	81	180	81	180	0.00
29/06/2006	R153 On 02-November-06	7.00	Put	Option on Bond Future	62849	55982	62849	55982	0.00
29/06/2006	R153 On 03-August-06	9.00	Call	Option on Bond Future	15395	18933	15395	18933	0.00
29/06/2006	R153 On 03-August-06	9.00	Put	Option on Bond Future	2344	1576	2344	1576	0.00
29/06/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	340	457	340	457	0.00
29/06/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	74914	71124	74914	71124	0.00
29/06/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	607	797	607	797	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
29/06/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	66413	62697	66413	62697	0.00
29/06/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	29001	31645	29001	31645	0.00
29/06/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	11440	10177	11440	10177	0.00
29/06/2006	R153 On 02-November-06	6.75	Call	Option on Bond Future	28	68	28	68	0.00
29/06/2006	R153 On 02-November-06	6.75	Put	Option on Bond Future	72081	65155	72081	65155	0.00
29/06/2006	R153 On 02-November-06	6.50	Call	Option on Bond Future	9	23	9	23	0.00
29/06/2006	R153 On 02-November-06	6.50	Put	Option on Bond Future	81438	74486	81438	74486	0.00
29/06/2006	R153 On 02-November-06	9.00	Call	Option on Bond Future	17725	22266	17725	22266	0.00
29/06/2006	R153 On 02-November-06	9.00	Put	Option on Bond Future	9375	6950	9375	6950	0.00
29/06/2006	R153 On 02-November-06	9.25	Call	Option on Bond Future	23630	28753	23630	28753	0.00
29/06/2006	R153 On 02-November-06	9.25	Put	Option on Bond Future	6771	4928	6771	4928	0.00
29/06/2006	R157 On 01-February-07			Bond Future	8.7600	8.6580	133.6108	134.2971	0.00
29/06/2006	R157 On 03-August-06			Bond Future	8.7100	8.6125	135.0335	135.7430	121.00
29/06/2006	R157 On 02-November-06			Bond Future	8.7600	8.6400	130.7563	131.5969	0.00
29/06/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	34757	38455	34757	38455	0.00
29/06/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	35110	31944	35110	31944	0.00
29/06/2006	R157 On 03-August-06	8.50	Call	Option on Bond Future	6614	9351	6614	9351	0.00
29/06/2006	R157 On 03-August-06	8.50	Put	Option on Bond Future	22135	17777	22135	17777	0.00
29/06/2006	R157 On 02-November-06	8.75	Call	Option on Bond Future	25531	30113	25531	30113	0.00
29/06/2006	R157 On 02-November-06	8.75	Put	Option on Bond Future	25964	22140	25964	22140	0.00
29/06/2006	R157 On 03-August-06	8.75	Call	Option on Bond Future	14939	19260	14939	19260	0.00
29/06/2006	R157 On 03-August-06	8.75	Put	Option on Bond Future	11835	9061	11835	9061	0.00
29/06/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	46177	50385	46177	50385	0.00
29/06/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	29059	26404	29059	26404	0.00
29/06/2006	R157 On 02-November-06	9.00	Call	Option on Bond Future	36025	41481	36025	41481	0.00
29/06/2006	R157 On 02-November-06	9.00	Put	Option on Bond Future	18583	15633	18583	15633	0.00
29/06/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	26711	29856	26711	29856	0.00
29/06/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	44861	41142	44861	41142	0.00
29/06/2006	R157 On 03-August-06	7.75	Call	Option on Bond Future	58	135	58	135	0.00
29/06/2006	R157 On 03-August-06	7.75	Put	Option on Bond Future	73679	66661	73679	66661	100.00
29/06/2006	R157 On 02-November-06	8.50	Call	Option on Bond Future	16744	20357	16744	20357	0.00
29/06/2006	R157 On 02-November-06	8.50	Put	Option on Bond Future	35394	30601	35394	30601	117.00
29/06/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	18957	21517	18957	21517	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
29/06/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	55238	50934	55238	50934	0.00
29/06/2006	R157 On 03-August-06	8.25	Call	Option on Bond Future	2154	3451	2154	3451	0.00
29/06/2006	R157 On 03-August-06	8.25	Put	Option on Bond Future	36665	30867	36665	30867	0.00
29/06/2006	R157 On 02-November-06	8.25	Call	Option on Bond Future	10044	12667	10044	12667	0.00
29/06/2006	R157 On 02-November-06	8.25	Put	Option on Bond Future	47260	41478	47260	41478	0.00
29/06/2006	R157 On 03-August-06	8.00	Call	Option on Bond Future	466	879	466	879	0.00
29/06/2006	R157 On 03-August-06	8.00	Put	Option on Bond Future	54341	47659	54341	47659	0.00
29/06/2006	R157 On 02-November-06	8.00	Call	Option on Bond Future	5366	7078	5366	7078	0.00
29/06/2006	R157 On 02-November-06	8.00	Put	Option on Bond Future	61506	54812	61506	54812	0.00
29/06/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	12666	14642	12666	14642	0.00
29/06/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	67419	62531	67419	62531	0.00
29/06/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	7832	9255	7832	9255	0.00
29/06/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	81404	75964	81404	75964	0.00
29/06/2006	R157 On 02-November-06	7.75	Call	Option on Bond Future	2490	3467	2490	3467	0.00
29/06/2006	R157 On 02-November-06	7.75	Put	Option on Bond Future	77918	70490	77918	70490	158.00
29/06/2006	R157 On 03-August-06	7.50	Call	Option on Bond Future	6	17	6	17	0.00
29/06/2006	R157 On 03-August-06	7.50	Put	Option on Bond Future	93764	86680	93764	86680	0.00
29/06/2006	R157 On 02-November-06	7.50	Call	Option on Bond Future	1180	1714	1180	1714	0.00
29/06/2006	R157 On 02-November-06	7.50	Put	Option on Bond Future	96270	88398	96270	88398	0.00
29/06/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	5053	6067	5053	6067	0.00
29/06/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	97801	91952	97801	91952	0.00
29/06/2006	R157 On 03-August-06	7.25	Call	Option on Bond Future	0	2	0	2	0.00
29/06/2006	R157 On 03-August-06	7.25	Put	Option on Bond Future	114294	107200	114294	107200	0.00
29/06/2006	R157 On 02-November-06	7.25	Call	Option on Bond Future	510	775	510	775	0.00
29/06/2006	R157 On 02-November-06	7.25	Put	Option on Bond Future	115643	107502	115643	107502	0.00
29/06/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	3126	3817	3126	3817	0.00
29/06/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	115414	109241	115414	109241	0.00
29/06/2006	R157 On 03-August-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
29/06/2006	R157 On 03-August-06	7.00	Put	Option on Bond Future	135237	128142	135237	128142	0.00
29/06/2006	R157 On 03-August-06	9.00	Call	Option on Bond Future	26945	32542	26945	32542	0.00
29/06/2006	R157 On 03-August-06	9.00	Put	Option on Bond Future	5573	4076	5573	4076	0.00
29/06/2006	R157 On 03-August-06	9.25	Call	Option on Bond Future	41643	48040	41643	48040	0.00
29/06/2006	R157 On 03-August-06	9.25	Put	Option on Bond Future	2354	1656	2354	1656	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
29/06/2006	R157 On 02-November-06	6.75	Call	Option on Bond Future	71	119	71	119	0.00
29/06/2006	R157 On 02-November-06	6.75	Put	Option on Bond Future	156468	148110	156468	148110	0.00
29/06/2006	R157 On 02-November-06	7.00	Call	Option on Bond Future	200	319	200	319	0.00
29/06/2006	R157 On 02-November-06	7.00	Put	Option on Bond Future	135766	127479	135766	127479	0.00
29/06/2006	R157 On 02-November-06	9.25	Call	Option on Bond Future	48097	54291	48097	54291	0.00
29/06/2006	R157 On 02-November-06	9.25	Put	Option on Bond Future	13116	10904	13116	10904	0.00
29/06/2006	R157 On 02-November-06	9.50	Call	Option on Bond Future	61332	68118	61332	68118	0.00
29/06/2006	R157 On 02-November-06	9.50	Put	Option on Bond Future	9139	7518	9139	7518	0.00
29/06/2006	R157 On 02-November-06	9.75	Call	Option on Bond Future	75392	82632	75392	82632	0.00
29/06/2006	R157 On 02-November-06	9.75	Put	Option on Bond Future	6307	5142	6307	5142	0.00
29/06/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	1851	2299	1851	2299	0.00
29/06/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	134049	127634	134049	127634	0.00
29/06/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	57534	62192	57534	62192	0.00
29/06/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	23267	21061	23267	21061	0.00
29/06/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	69666	74712	69666	74712	0.00
29/06/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	18561	16745	18561	16745	0.00
29/06/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	82460	87835	82460	87835	0.00
29/06/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	14826	13338	14826	13338	0.00
29/06/2006	R186 On 01-February-07			Bond Future	8.3800	8.2920	121.6719	122.6645	0.00
29/06/2006	R186 On 03-August-06			Bond Future	8.3700	8.2830	122.0146	122.9980	63.00
29/06/2006	R186 On 02-November-06			Bond Future	8.3800	8.2930	124.4160	125.3922	0.00
29/06/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	48936	53982	48936	53982	0.00
29/06/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	63590	58710	63590	58710	0.00
29/06/2006	R186 On 03-August-06	8.25	Call	Option on Bond Future	13647	18238	13647	18238	0.00
29/06/2006	R186 On 03-August-06	8.25	Put	Option on Bond Future	27243	22000	27243	22000	0.00
29/06/2006	R186 On 02-November-06	8.25	Call	Option on Bond Future	31399	36187	31399	36187	0.00
29/06/2006	R186 On 02-November-06	8.25	Put	Option on Bond Future	46031	41057	46031	41057	0.00
29/06/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	63848	69669	63848	69669	0.00
29/06/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	50770	46664	50770	46664	0.00
29/06/2006	R186 On 02-November-06	8.50	Call	Option on Bond Future	45939	51839	45939	51839	0.00
29/06/2006	R186 On 02-November-06	8.50	Put	Option on Bond Future	32671	28809	32671	28809	0.00
29/06/2006	R186 On 03-August-06	8.50	Call	Option on Bond Future	27976	34701	27976	34701	0.00
29/06/2006	R186 On 03-August-06	8.50	Put	Option on Bond Future	13509	10400	13509	10400	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
29/06/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	35801	40009	35801	40009	0.00
29/06/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	79191	73472	79191	73472	0.00
29/06/2006	R186 On 03-August-06	8.00	Call	Option on Bond Future	4845	7233	4845	7233	0.00
29/06/2006	R186 On 03-August-06	8.00	Put	Option on Bond Future	47537	40091	47537	40091	0.00
29/06/2006	R186 On 02-November-06	8.00	Call	Option on Bond Future	19462	23050	19462	23050	0.00
29/06/2006	R186 On 02-November-06	8.00	Put	Option on Bond Future	63010	56837	63010	56837	0.00
29/06/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	24793	28135	24793	28135	0.00
29/06/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	97964	91379	97964	91379	0.00
29/06/2006	R186 On 03-August-06	7.75	Call	Option on Bond Future	1180	2033	1180	2033	0.00
29/06/2006	R186 On 03-August-06	7.75	Put	Option on Bond Future	74044	65063	74044	65063	0.00
29/06/2006	R186 On 02-November-06	7.75	Call	Option on Bond Future	10856	13287	10856	13287	0.00
29/06/2006	R186 On 02-November-06	7.75	Put	Option on Bond Future	84383	77052	84383	77052	0.00
29/06/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	16037	18533	16037	18533	0.00
29/06/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	120080	112650	120080	112650	0.00
29/06/2006	R186 On 03-August-06	7.50	Call	Option on Bond Future	170	354	170	354	0.00
29/06/2006	R186 On 03-August-06	7.50	Put	Option on Bond Future	104331	94680	104331	94680	0.00
29/06/2006	R186 On 02-November-06	7.50	Call	Option on Bond Future	5261	6704	5261	6704	0.00
29/06/2006	R186 On 02-November-06	7.50	Put	Option on Bond Future	109874	101555	109874	101555	0.00
29/06/2006	R186 On 03-August-06	7.25	Call	Option on Bond Future	12	33	12	33	0.00
29/06/2006	R186 On 03-August-06	7.25	Put	Option on Bond Future	136644	126830	136644	126830	0.00
29/06/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	9516	11240	9516	11240	0.00
29/06/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	145570	137368	145570	137368	0.00
29/06/2006	R186 On 02-November-06	7.25	Call	Option on Bond Future	2124	2844	2124	2844	0.00
29/06/2006	R186 On 02-November-06	7.25	Put	Option on Bond Future	138980	129938	138980	129938	0.00
29/06/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	5878	7055	5878	7055	0.00
29/06/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	175131	166382	175131	166382	0.00
29/06/2006	R186 On 03-August-06	7.00	Call	Option on Bond Future	1	2	1	2	0.00
29/06/2006	R186 On 03-August-06	7.00	Put	Option on Bond Future	170329	160497	170329	160497	0.00
29/06/2006	R186 On 02-November-06	7.00	Call	Option on Bond Future	875	1219	875	1219	0.00
29/06/2006	R186 On 02-November-06	7.00	Put	Option on Bond Future	171181	161762	171181	161762	0.00
29/06/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	3449	4211	3449	4211	0.00
29/06/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	207142	197978	207142	197978	0.00
29/06/2006	R186 On 03-August-06	6.75	Call	Option on Bond Future	0	0	0	0	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
29/06/2006	R186 On 03-August-06	6.75	Put	Option on Bond Future	205307	195473	205307	195473	0.00
29/06/2006	R186 On 02-November-06	6.75	Call	Option on Bond Future	320	464	320	464	0.00
29/06/2006	R186 On 02-November-06	6.75	Put	Option on Bond Future	205336	195718	205336	195718	0.00
29/06/2006	R186 On 03-August-06	8.75	Call	Option on Bond Future	47513	55788	47513	55788	0.00
29/06/2006	R186 On 03-August-06	8.75	Put	Option on Bond Future	5970	4412	5970	4412	0.00
29/06/2006	R186 On 03-August-06	9.00	Call	Option on Bond Future	70038	79195	70038	79195	0.00
29/06/2006	R186 On 03-August-06	9.00	Put	Option on Bond Future	2367	1690	2367	1690	0.00
29/06/2006	R186 On 03-August-06	9.25	Call	Option on Bond Future	93749	103321	93749	103321	0.00
29/06/2006	R186 On 03-August-06	9.25	Put	Option on Bond Future	857	596	857	596	0.00
29/06/2006	R186 On 02-November-06	8.75	Call	Option on Bond Future	63038	69900	63038	69900	0.00
29/06/2006	R186 On 02-November-06	8.75	Put	Option on Bond Future	22847	19946	22847	19946	0.00
29/06/2006	R186 On 02-November-06	9.00	Call	Option on Bond Future	81962	89602	81962	89602	0.00
29/06/2006	R186 On 02-November-06	9.00	Put	Option on Bond Future	15781	13658	15781	13658	0.00
29/06/2006	R186 On 02-November-06	6.50	Call	Option on Bond Future	103	156	103	156	0.00
29/06/2006	R186 On 02-November-06	6.50	Put	Option on Bond Future	241146	231437	241146	231437	0.00
29/06/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	1916	2382	1916	2382	0.00
29/06/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	241343	231883	241343	231883	0.00
29/06/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	80281	86793	80281	86793	0.00
29/06/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	40432	37018	40432	37018	0.00
29/06/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	97820	104932	97820	104932	0.00
29/06/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	32122	29308	32122	29308	0.00
29/06/2006	R194 On 01-February-07			Bond Future	8.9100	8.7570	105.4651	105.6143	0.00
29/06/2006	R194 On 03-August-06			Bond Future	8.6400	8.5180	106.3180	106.4896	208.00
29/06/2006	R194 On 02-November-06			Bond Future	8.7800	8.6520	103.3312	103.4925	0.00
29/06/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	4966	5696	4966	5696	0.00
29/06/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	6529	5766	6529	5766	0.00
29/06/2006	R194 On 03-August-06	8.50	Call	Option on Bond Future	1757	2540	1757	2540	0.00
29/06/2006	R194 On 03-August-06	8.50	Put	Option on Bond Future	3737	2802	3737	2802	0.00
29/06/2006	R194 On 02-November-06	8.50	Call	Option on Bond Future	2958	3634	2958	3634	0.00
29/06/2006	R194 On 02-November-06	8.50	Put	Option on Bond Future	6447	5510	6447	5510	0.00
29/06/2006	R194 On 03-August-06	8.75	Call	Option on Bond Future	3586	4730	3586	4730	0.00
29/06/2006	R194 On 03-August-06	8.75	Put	Option on Bond Future	1931	1358	1931	1358	0.00
29/06/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	3726	4347	3726	4347	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
29/06/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	7800	6929	7800	6929	0.00
29/06/2006	R194 On 03-August-06	8.25	Call	Option on Bond Future	641	1059	641	1059	0.00
29/06/2006	R194 On 03-August-06	8.25	Put	Option on Bond Future	6272	4973	6272	4973	0.00
29/06/2006	R194 On 02-November-06	8.25	Call	Option on Bond Future	1786	2282	1786	2282	0.00
29/06/2006	R194 On 02-November-06	8.25	Put	Option on Bond Future	8372	7255	8372	7255	0.00
29/06/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	2704	3214	2704	3214	0.00
29/06/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	9300	8318	9300	8318	0.00
29/06/2006	R194 On 03-August-06	8.00	Call	Option on Bond Future	167	327	167	327	0.00
29/06/2006	R194 On 03-August-06	8.00	Put	Option on Bond Future	9468	7911	9468	7911	0.00
29/06/2006	R194 On 02-November-06	8.00	Call	Option on Bond Future	992	1325	992	1325	0.00
29/06/2006	R194 On 02-November-06	8.00	Put	Option on Bond Future	10687	9407	10687	9407	0.00
29/06/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	1846	2247	1846	2247	0.00
29/06/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	10973	9881	10973	9881	0.00
29/06/2006	R194 On 03-August-06	7.75	Call	Option on Bond Future	29	69	29	69	0.00
29/06/2006	R194 On 03-August-06	7.75	Put	Option on Bond Future	13017	11340	13017	11340	0.00
29/06/2006	R194 On 02-November-06	7.75	Call	Option on Bond Future	487	686	487	686	0.00
29/06/2006	R194 On 02-November-06	7.75	Put	Option on Bond Future	13305	11891	13305	11891	0.00
29/06/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	1204	1503	1204	1503	0.00
29/06/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	12871	11678	12871	11678	0.00
29/06/2006	R194 On 03-August-06	7.50	Call	Option on Bond Future	3	8	3	8	0.00
29/06/2006	R194 On 03-August-06	7.50	Put	Option on Bond Future	16696	14985	16696	14985	0.00
29/06/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	734	944	734	944	0.00
29/06/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	14951	13668	14951	13668	0.00
29/06/2006	R194 On 02-November-06	7.50	Call	Option on Bond Future	206	308	206	308	0.00
29/06/2006	R194 On 02-November-06	7.50	Put	Option on Bond Future	16159	14649	16159	14649	0.00
29/06/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	474	623	474	623	0.00
29/06/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	17250	15906	17250	15906	0.00
29/06/2006	R194 On 03-August-06	7.25	Call	Option on Bond Future	0	1	0	1	0.00
29/06/2006	R194 On 03-August-06	7.25	Put	Option on Bond Future	20418	18701	20418	18701	0.00
29/06/2006	R194 On 02-November-06	7.25	Call	Option on Bond Future	92	144	92	144	0.00
29/06/2006	R194 On 02-November-06	7.25	Put	Option on Bond Future	19196	17635	19196	17635	0.00
29/06/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	296	397	296	397	0.00
29/06/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	19641	18249	19641	18249	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
29/06/2006	R194 On 02-November-06	7.00	Call	Option on Bond Future	38	62	38	62	0.00
29/06/2006	R194 On 02-November-06	7.00	Put	Option on Bond Future	22305	20717	22305	20717	0.00
29/06/2006	R194 On 03-August-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
29/06/2006	R194 On 03-August-06	7.00	Put	Option on Bond Future	24159	22442	24159	22442	0.00
29/06/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	179	245	179	245	0.00
29/06/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	22102	20675	22102	20675	0.00
29/06/2006	R194 On 02-November-06	6.75	Call	Option on Bond Future	14	25	14	25	0.00
29/06/2006	R194 On 02-November-06	6.75	Put	Option on Bond Future	25459	23856	25459	23856	0.00
29/06/2006	R194 On 03-August-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
29/06/2006	R194 On 03-August-06	6.75	Put	Option on Bond Future	27920	26203	27920	26203	0.00
29/06/2006	R194 On 03-August-06	9.00	Call	Option on Bond Future	6164	7581	6164	7581	0.00
29/06/2006	R194 On 03-August-06	9.00	Put	Option on Bond Future	892	593	892	593	0.00
29/06/2006	R194 On 02-November-06	6.00	Call	Option on Bond Future	0	1	0	1	0.00
29/06/2006	R194 On 02-November-06	6.00	Put	Option on Bond Future	35059	33447	35059	33447	0.00
29/06/2006	R194 On 02-November-06	6.25	Call	Option on Bond Future	2	3	2	3	0.00
29/06/2006	R194 On 02-November-06	6.25	Put	Option on Bond Future	31842	30230	31842	30230	0.00
29/06/2006	R194 On 02-November-06	6.50	Call	Option on Bond Future	5	9	5	9	0.00
29/06/2006	R194 On 02-November-06	6.50	Put	Option on Bond Future	28640	27031	28640	27031	0.00
29/06/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	32	46	32	46	0.00
29/06/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	29747	28270	29747	28270	0.00
29/06/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	58	84	58	84	0.00
29/06/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	27167	25700	27167	25700	0.00
29/06/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	104	146	104	146	0.00
29/06/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	24615	23164	24615	23164	0.00
29/06/2006	R201 On 01-February-07			Bond Future	8.7700	8.6690	101.0279	101.5674	0.00
29/06/2006	R201 On 03-August-06			Bond Future	8.7200	8.6230	101.2993	101.8759	26.00
29/06/2006	R201 On 02-November-06			Bond Future	8.7500	8.6530	103.3174	103.8636	0.00
29/06/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	29141	32039	29141	32039	0.00
29/06/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	29982	27485	29982	27485	0.00
29/06/2006	R201 On 03-August-06	8.50	Call	Option on Bond Future	5028	7194	5028	7194	0.00
29/06/2006	R201 On 03-August-06	8.50	Put	Option on Bond Future	18092	14492	18092	14492	0.00
29/06/2006	R201 On 02-November-06	8.75	Call	Option on Bond Future	20518	23504	20518	23504	0.00
29/06/2006	R201 On 02-November-06	8.75	Put	Option on Bond Future	20403	17927	20403	17927	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
29/06/2006	R201 On 03-August-06	8.75	Call	Option on Bond Future	11436	14888	11436	14888	0.00
29/06/2006	R201 On 03-August-06	8.75	Put	Option on Bond Future	9738	7423	9738	7423	0.00
29/06/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	37283	40570	37283	40570	0.00
29/06/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	24233	22126	24233	22126	0.00
29/06/2006	R201 On 03-August-06	9.00	Call	Option on Bond Future	20788	25295	20788	25295	0.00
29/06/2006	R201 On 03-August-06	9.00	Put	Option on Bond Future	4603	3344	4603	3344	0.00
29/06/2006	R201 On 02-November-06	9.00	Call	Option on Bond Future	28847	32403	28847	32403	0.00
29/06/2006	R201 On 02-November-06	9.00	Put	Option on Bond Future	14541	12634	14541	12634	0.00
29/06/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	21953	24429	21953	24429	0.00
29/06/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	36936	34016	36936	34016	0.00
29/06/2006	R201 On 02-November-06	8.50	Call	Option on Bond Future	13496	15852	13496	15852	0.00
29/06/2006	R201 On 02-November-06	8.50	Put	Option on Bond Future	27837	24731	27837	24731	0.00
29/06/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	15805	17837	15805	17837	0.00
29/06/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	45186	41824	45186	41824	0.00
29/06/2006	R201 On 03-August-06	8.25	Call	Option on Bond Future	1634	2654	1634	2654	0.00
29/06/2006	R201 On 03-August-06	8.25	Put	Option on Bond Future	29742	24996	29742	24996	0.00
29/06/2006	R201 On 02-November-06	8.25	Call	Option on Bond Future	8149	9864	8149	9864	0.00
29/06/2006	R201 On 02-November-06	8.25	Put	Option on Bond Future	37215	33467	37215	33467	0.00
29/06/2006	R201 On 03-August-06	8.00	Call	Option on Bond Future	354	679	354	679	0.00
29/06/2006	R201 On 03-August-06	8.00	Put	Option on Bond Future	43794	38353	43794	38353	0.00
29/06/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	4400	5524	4400	5524	0.00
29/06/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	48465	44127	48465	44127	0.00
29/06/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	10745	12333	10745	12333	0.00
29/06/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	54787	50980	54787	50980	0.00
29/06/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	6846	8013	6846	8013	0.00
29/06/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	65816	61589	65816	61589	0.00
29/06/2006	R201 On 03-August-06	7.75	Call	Option on Bond Future	45	107	45	107	0.00
29/06/2006	R201 On 03-August-06	7.75	Put	Option on Bond Future	59112	53408	59112	53408	0.00
29/06/2006	R201 On 02-November-06	7.75	Call	Option on Bond Future	2065	2710	2065	2710	0.00
29/06/2006	R201 On 02-November-06	7.75	Put	Option on Bond Future	61411	56594	61411	56594	0.00
29/06/2006	R201 On 03-August-06	7.50	Call	Option on Bond Future	5	14	5	14	0.00
29/06/2006	R201 On 03-August-06	7.50	Put	Option on Bond Future	74998	69241	74998	69241	0.00
29/06/2006	R201 On 02-November-06	7.50	Call	Option on Bond Future	988	1344	988	1344	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
29/06/2006	R201 On 02-November-06	7.50	Put	Option on Bond Future	75901	70794	75901	70794	0.00
29/06/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	4532	5382	4532	5382	0.00
29/06/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	78702	74157	78702	74157	0.00
29/06/2006	R201 On 02-November-06	7.25	Call	Option on Bond Future	433	611	433	611	0.00
29/06/2006	R201 On 02-November-06	7.25	Put	Option on Bond Future	91205	85920	91205	85920	0.00
29/06/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	2889	3483	2889	3483	0.00
29/06/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	92539	87738	92539	87738	0.00
29/06/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	1771	2169	1771	2169	0.00
29/06/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	107184	102187	107184	102187	0.00
29/06/2006	R201 On 02-November-06	7.00	Call	Option on Bond Future	172	253	172	253	0.00
29/06/2006	R201 On 02-November-06	7.00	Put	Option on Bond Future	107103	101721	107103	101721	0.00
29/06/2006	R201 On 03-August-06	9.25	Call	Option on Bond Future	32341	37519	32341	37519	0.00
29/06/2006	R201 On 03-August-06	9.25	Put	Option on Bond Future	1940	1352	1940	1352	0.00
29/06/2006	R201 On 02-November-06	6.75	Call	Option on Bond Future	62	95	62	95	0.00
29/06/2006	R201 On 02-November-06	6.75	Put	Option on Bond Future	123456	118026	123456	118026	0.00
29/06/2006	R201 On 02-November-06	9.25	Call	Option on Bond Future	38459	42496	38459	42496	0.00
29/06/2006	R201 On 02-November-06	9.25	Put	Option on Bond Future	10219	8793	10219	8793	0.00
29/06/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	1042	1298	1042	1298	0.00
29/06/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	122507	117368	122507	117368	0.00
29/06/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	46181	49815	46181	49815	0.00
29/06/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	19487	17727	19487	17727	0.00
29/06/2006	R203 On 01-February-07			Bond Future	8.7400	8.6550	99.8979	100.4938	0.00
29/06/2006	R203 On 03-August-06			Bond Future	8.7000	8.6140	100.0955	100.6897	111.00
29/06/2006	R203 On 02-November-06			Bond Future	8.7300	8.6400	97.8731	98.4783	0.00
29/06/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	21870	25111	21870	25111	0.00
29/06/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	21470	18752	21470	18752	0.00
29/06/2006	R203 On 03-August-06	8.50	Call	Option on Bond Future	3617	5618	3617	5618	0.00
29/06/2006	R203 On 03-August-06	8.50	Put	Option on Bond Future	17511	13570	17511	13570	0.00
29/06/2006	R203 On 02-November-06	8.75	Call	Option on Bond Future	17087	20487	17087	20487	0.00
29/06/2006	R203 On 02-November-06	8.75	Put	Option on Bond Future	15666	13015	15666	13015	0.00
29/06/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	10636	14421	10636	14421	0.00
29/06/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	7204	5047	7204	5047	0.00
29/06/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	30972	34913	30972	34913	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
29/06/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	14099	12080	14099	12080	0.00
29/06/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	22437	27596	22437	27596	0.00
29/06/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	2085	1302	2085	1302	0.00
29/06/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	14603	17117	14603	17117	0.00
29/06/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	31058	27613	31058	27613	0.00
29/06/2006	R203 On 02-November-06	8.50	Call	Option on Bond Future	9843	12256	9843	12256	0.00
29/06/2006	R203 On 02-November-06	8.50	Put	Option on Bond Future	25517	21878	25517	21878	0.00
29/06/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	811	1496	811	1496	0.00
29/06/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	32449	27193	32449	27193	0.00
29/06/2006	R203 On 02-November-06	8.25	Call	Option on Bond Future	5066	6585	5066	6585	0.00
29/06/2006	R203 On 02-November-06	8.25	Put	Option on Bond Future	38241	33708	38241	33708	0.00
29/06/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	9165	10990	9165	10990	0.00
29/06/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	42868	38734	42868	38734	0.00
29/06/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	112	254	112	254	0.00
29/06/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	49925	44125	49925	44125	0.00
29/06/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	5376	6608	5376	6608	0.00
29/06/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	56729	52002	56729	52002	0.00
29/06/2006	R203 On 02-November-06	8.00	Call	Option on Bond Future	2300	3136	2300	3136	0.00
29/06/2006	R203 On 02-November-06	8.00	Put	Option on Bond Future	53392	48176	53392	48176	0.00
29/06/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	2931	3701	2931	3701	0.00
29/06/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	72347	67157	72347	67157	0.00
29/06/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	9	26	9	26	0.00
29/06/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	68438	62513	68438	62513	0.00
29/06/2006	R203 On 02-November-06	7.75	Call	Option on Bond Future	911	1309	911	1309	0.00
29/06/2006	R203 On 02-November-06	7.75	Put	Option on Bond Future	70347	64693	70347	64693	0.00
29/06/2006	R203 On 03-August-06	7.50	Call	Option on Bond Future	0	2	0	2	0.00
29/06/2006	R203 On 03-August-06	7.50	Put	Option on Bond Future	87499	81558	87499	81558	0.00
29/06/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	1478	1920	1478	1920	0.00
29/06/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	89381	83864	89381	83864	0.00
29/06/2006	R203 On 02-November-06	7.50	Call	Option on Bond Future	312	474	312	474	0.00
29/06/2006	R203 On 02-November-06	7.50	Put	Option on Bond Future	88530	82640	88530	82640	0.00
29/06/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	686	919	686	919	0.00
29/06/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	107511	101784	107511	101784	0.00

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29/06/2006	R203 On 03-August-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
29/06/2006	R203 On 03-August-06	7.25	Put	Option on Bond Future	107033	101091	107033	101091	0.00
29/06/2006	R203 On 02-November-06	7.25	Call	Option on Bond Future	91	147	91	147	0.00
29/06/2006	R203 On 02-November-06	7.25	Put	Option on Bond Future	107543	101547	107543	101547	0.00
29/06/2006	R203 On 03-August-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
29/06/2006	R203 On 03-August-06	7.00	Put	Option on Bond Future	127047	121105	127047	121105	0.00
29/06/2006	R203 On 02-November-06	7.00	Call	Option on Bond Future	23	39	23	39	0.00
29/06/2006	R203 On 02-November-06	7.00	Put	Option on Bond Future	127170	121134	127170	121134	0.00
29/06/2006	R203 On 02-November-06	6.50	Call	Option on Bond Future	1	2	1	2	0.00
29/06/2006	R203 On 02-November-06	6.50	Put	Option on Bond Future	167977	161926	167977	161926	0.00
29/06/2006	R203 On 02-November-06	6.75	Call	Option on Bond Future	5	9	5	9	0.00
29/06/2006	R203 On 02-November-06	6.75	Put	Option on Bond Future	147323	141275	147323	141275	0.00
29/06/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	40	59	40	59	0.00
29/06/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	166357	160417	166357	160417	0.00
29/06/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	114	162	114	162	0.00
29/06/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	146133	140223	146133	140223	0.00
29/06/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	292	404	292	404	0.00
29/06/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	126485	120637	126485	120637	0.00
29/06/2006	R204 On 01-February-07			Bond Future	8.7200	8.6310	95.7927	96.3872	0.00
29/06/2006	R204 On 03-August-06			Bond Future	8.6800	8.5990	95.9447	96.5258	83.00
29/06/2006	R204 On 02-November-06			Bond Future	8.7000	8.6210	97.8144	98.4092	0.00
29/06/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	38074	41385	38074	41385	0.00
29/06/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	35612	32977	35612	32977	0.00
29/06/2006	R204 On 03-August-06	8.00	Call	Option on Bond Future	545	930	545	930	0.00
29/06/2006	R204 On 03-August-06	8.00	Put	Option on Bond Future	51438	46012	51438	46012	0.00
29/06/2006	R204 On 02-November-06	8.50	Call	Option on Bond Future	17916	20611	17916	20611	0.00
29/06/2006	R204 On 02-November-06	8.50	Put	Option on Bond Future	32626	29373	32626	29373	0.00
29/06/2006	R204 On 02-November-06	8.75	Call	Option on Bond Future	26845	30228	26845	30228	0.00
29/06/2006	R204 On 02-November-06	8.75	Put	Option on Bond Future	23570	21005	23570	21005	0.00
29/06/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	48386	52122	48386	52122	0.00
29/06/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	28585	26376	28585	26376	0.00
29/06/2006	R204 On 02-November-06	9.00	Call	Option on Bond Future	37513	41507	37513	41507	0.00
29/06/2006	R204 On 02-November-06	9.00	Put	Option on Bond Future	16707	14752	16707	14752	0.00

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29/06/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	28844	31686	28844	31686	0.00
29/06/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	44161	41058	44161	41058	0.00
29/06/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	20868	23214	20868	23214	0.00
29/06/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	54420	50820	54420	50820	0.00
29/06/2006	R204 On 02-November-06	8.25	Call	Option on Bond Future	10924	12904	10924	12904	0.00
29/06/2006	R204 On 02-November-06	8.25	Put	Option on Bond Future	44086	40118	44086	40118	0.00
29/06/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	5948	7258	5948	7258	0.00
29/06/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	58043	53405	58043	53405	0.00
29/06/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	14276	16118	14276	16118	0.00
29/06/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	66529	62425	66529	62425	0.00
29/06/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	9121	10480	9121	10480	0.00
29/06/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	80555	75970	80555	75970	0.00
29/06/2006	R204 On 02-November-06	7.75	Call	Option on Bond Future	2819	3577	2819	3577	0.00
29/06/2006	R204 On 02-November-06	7.75	Put	Option on Bond Future	74341	69152	74341	69152	0.00
29/06/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	6032	7022	6032	7022	0.00
29/06/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	97143	92188	97143	92188	0.00
29/06/2006	R204 On 02-November-06	7.50	Call	Option on Bond Future	1349	1767	1349	1767	0.00
29/06/2006	R204 On 02-November-06	7.50	Put	Option on Bond Future	92808	87278	92808	87278	0.00
29/06/2006	R204 On 02-November-06	7.25	Call	Option on Bond Future	587	796	587	796	0.00
29/06/2006	R204 On 02-November-06	7.25	Put	Option on Bond Future	112507	106768	112507	106768	0.00
29/06/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	3833	4524	3833	4524	0.00
29/06/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	115129	109875	115129	109875	0.00
29/06/2006	R204 On 02-November-06	7.00	Call	Option on Bond Future	231	325	231	325	0.00
29/06/2006	R204 On 02-November-06	7.00	Put	Option on Bond Future	133151	127297	133151	127297	0.00
29/06/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	2335	2796	2335	2796	0.00
29/06/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	134340	128856	134340	128856	0.00
29/06/2006	R204 On 02-November-06	6.50	Call	Option on Bond Future	26	40	26	40	0.00
29/06/2006	R204 On 02-November-06	6.50	Put	Option on Bond Future	176631	170696	176631	170696	0.00
29/06/2006	R204 On 02-November-06	6.75	Call	Option on Bond Future	82	120	82	120	0.00
29/06/2006	R204 On 02-November-06	6.75	Put	Option on Bond Future	154558	148648	154558	148648	0.00
29/06/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	758	936	758	936	0.00
29/06/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	175812	170045	175812	170045	0.00
29/06/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	1361	1655	1361	1655	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
29/06/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	154613	148962	154613	148962	0.00
29/06/2006	R207 On 01-February-07			Bond Future	8.6700	8.5910	89.5016	90.0797	0.00
29/06/2006	R207 On 03-August-06			Bond Future	8.6400	8.5660	89.5183	90.0796	0.00
29/06/2006	R207 On 02-November-06			Bond Future	8.6600	8.5840	91.2601	91.8369	0.00
29/06/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	18043	20699	18043	20699	0.00
29/06/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	30379	27254	30379	27254	0.00
29/06/2006	R207 On 03-August-06	8.00	Call	Option on Bond Future	222	438	222	438	0.00
29/06/2006	R207 On 03-August-06	8.00	Put	Option on Bond Future	48618	43221	48618	43221	0.00
29/06/2006	R207 On 02-November-06	8.50	Call	Option on Bond Future	5851	8058	5851	8058	0.00
29/06/2006	R207 On 02-November-06	8.50	Put	Option on Bond Future	17731	14170	17731	14170	0.00
29/06/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	26330	29677	26330	29677	0.00
29/06/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	20812	18377	20812	18377	0.00
29/06/2006	R207 On 02-November-06	8.75	Call	Option on Bond Future	14012	17726	14012	17726	0.00
29/06/2006	R207 On 02-November-06	8.75	Put	Option on Bond Future	7867	5814	7867	5814	0.00
29/06/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	11663	13643	11663	13643	0.00
29/06/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	42347	38547	42347	38547	0.00
29/06/2006	R207 On 02-November-06	8.25	Call	Option on Bond Future	1812	2768	1812	2768	0.00
29/06/2006	R207 On 02-November-06	8.25	Put	Option on Bond Future	32221	27409	32221	27409	0.00
29/06/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	7070	8449	7070	8449	0.00
29/06/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	56610	52209	56610	52209	0.00
29/06/2006	R207 On 02-November-06	8.00	Call	Option on Bond Future	396	682	396	682	0.00
29/06/2006	R207 On 02-November-06	8.00	Put	Option on Bond Future	49855	44373	49855	44373	0.00
29/06/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	3998	4889	3998	4889	0.00
29/06/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	72919	68030	72919	68030	0.00
29/06/2006	R207 On 02-November-06	7.75	Call	Option on Bond Future	59	115	59	115	0.00
29/06/2006	R207 On 02-November-06	7.75	Put	Option on Bond Future	69105	63394	69105	63394	0.00
29/06/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	2098	2630	2098	2630	0.00
29/06/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	90940	85692	90940	85692	0.00
29/06/2006	R207 On 02-November-06	7.50	Call	Option on Bond Future	6	13	6	13	0.00
29/06/2006	R207 On 02-November-06	7.50	Put	Option on Bond Future	89195	83434	89195	83434	0.00
29/06/2006	R207 On 02-November-06	7.25	Call	Option on Bond Future	0	1	0	1	0.00
29/06/2006	R207 On 02-November-06	7.25	Put	Option on Bond Future	109904	104136	109904	104136	0.00
29/06/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	1017	1309	1017	1309	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
29/06/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	110338	104849	110338	104849	0.00
29/06/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	453	599	453	599	0.00
29/06/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	130828	125194	130828	125194	0.00
29/06/2006	R207 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
29/06/2006	R207 On 02-November-06	7.00	Put	Option on Bond Future	131209	125441	131209	125441	0.00
29/06/2006	R207 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
29/06/2006	R207 On 02-November-06	6.75	Put	Option on Bond Future	153123	147355	153123	147355	0.00
29/06/2006	R207 On 02-November-06	9.00	Call	Option on Bond Future	26361	31257	26361	31257	0.00
29/06/2006	R207 On 02-November-06	9.00	Put	Option on Bond Future	2682	1811	2682	1811	0.00
29/06/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	185	252	185	252	0.00
29/06/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	152208	146494	152208	146494	0.00
29/06/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	36458	40451	36458	40451	0.00
29/06/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	13563	11775	13563	11775	0.00
29/06/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	69	97	69	97	0.00
29/06/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	174351	168598	174351	168598	0.00
30/06/2006	GOVI On 01-February-07			jGovi	241.2200	240.9920	241.2170	240.9920	0.00
30/06/2006	GOVI On 03-August-06			jGovi	231.9000	231.5810	231.9020	231.5810	571.00
30/06/2006	GOVI On 02-November-06			jGovi	236.1700	235.8160	236.1660	235.8160	350.00
30/06/2006	GOVI On 01-February-07	230.00	Call	jGovi	113842	111737	113842	111737	0.00
30/06/2006	GOVI On 01-February-07	230.00	Put	jGovi	1672	1817	1672	1817	0.00
30/06/2006	GOVI On 03-August-06	230.00	Call	jGovi	23935	21782	23935	21782	0.00
30/06/2006	GOVI On 03-August-06	230.00	Put	jGovi	4915	5972	4915	5972	0.00
30/06/2006	GOVI On 02-November-06	230.00	Call	jGovi	65489	62529	65489	62529	0.00
30/06/2006	GOVI On 02-November-06	230.00	Put	jGovi	3829	4369	3829	4369	0.00
30/06/2006	J153 On 31-August-10			jSwap	8.9500	8.9760	0.0545	0.0553	0.00
30/06/2006	J157 On 15-September-15			jSwap	9.0000	9.0300	0.0965	0.0984	0.00
30/06/2006	J186 On 21-December-26			jSwap	8.8500	8.9030	0.1260	0.1306	0.00
30/06/2006	J194 On 28-February-08			jSwap	8.4700	8.4950	0.0179	0.0185	0.00
30/06/2006	J201 On 22-December-14			jSwap	9.0900	9.1260	0.0929	0.0948	0.00
30/06/2006	J203 On 15-September-17			jSwap	8.9600	8.9850	0.1058	0.1073	0.00
30/06/2006	J204 On 21-December-18			jSwap	8.9900	9.0180	0.1101	0.1123	0.00
30/06/2006	J207 On 15-January-20			jSwap	8.8600	8.8950	0.0700	0.0730	0.00
30/06/2006	JBAR On 21-December-05			jBar	7.5400	7.5740	0.0000	0.0000	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
30/06/2006	JFRA On 01-February-07			jFra	8.8400	8.8690	0.0216	0.0216	175.00
30/06/2006	JFRA On 07-February-08			jFra	9.3800	9.4120	0.0229	0.0229	0.00
30/06/2006	JFRA On 03-May-07			jFra	9.0800	9.1440	0.0221	0.0223	30.00
30/06/2006	JFRA On 03-August-06			jFra	7.7000	7.7200	0.0188	0.0189	0.00
30/06/2006	JFRA On 02-August-07			jFra	9.2800	9.3130	0.0226	0.0227	0.00
30/06/2006	JFRA On 02-November-06			jFra	8.4400	8.4700	0.0206	0.0207	0.00
30/06/2006	JFRA On 01-November-07			jFra	9.2900	9.3330	0.0243	0.0244	0.00
30/06/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	3436	3499	3436	3499	0.00
30/06/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	167	160	167	160	0.00
30/06/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	27600	27662	27600	27662	0.00
30/06/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	23000	22984	23000	22984	0.00
30/06/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	4074	4205	4074	4205	0.00
30/06/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	215	198	215	198	0.00
30/06/2006	JFRA On 03-August-06	7.00	Call	Option on jFra	1735	1783	1735	1783	0.00
30/06/2006	JFRA On 03-August-06	7.00	Put	Option on jFra	23	22	23	22	0.00
30/06/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	4579	4660	4579	4660	0.00
30/06/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	253	242	253	242	0.00
30/06/2006	JFRA On 02-November-06	7.00	Call	Option on jFra	3557	3629	3557	3629	0.00
30/06/2006	JFRA On 02-November-06	7.00	Put	Option on jFra	43	40	43	40	0.00
30/06/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	5026	5127	5026	5127	0.00
30/06/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	342	326	342	326	0.00
30/06/2006	JN02 On 03-August-06			jNote	8.9000	8.9340	0.1628	0.1634	0.00
30/06/2006	JN02 On 02-November-06			jNote	9.1100	9.1460	0.1661	0.1667	0.00
30/06/2006	JN02 On 03-August-06	7.25	Call	Option on jNote	30275	30919	30275	30919	0.00
30/06/2006	JN02 On 03-August-06	7.25	Put	Option on jNote	126	123	126	123	0.00
30/06/2006	JN02 On 02-November-06	7.25	Call	Option on jNote	35547	36183	35547	36183	0.00
30/06/2006	JN02 On 02-November-06	7.25	Put	Option on jNote	1691	1629	1691	1629	0.00
30/06/2006	JN05 On 03-August-06			jNote	9.1000	9.1260	0.3634	0.3643	0.00
30/06/2006	JN05 On 02-November-06			jNote	9.1900	9.2130	0.3657	0.3664	0.00
30/06/2006	JN05 On 03-August-06	7.25	Call	Option on jNote	73823	74881	73823	74881	0.00
30/06/2006	JN05 On 03-August-06	7.25	Put	Option on jNote	0	0	0	0	0.00
30/06/2006	JN05 On 02-November-06	7.25	Call	Option on jNote	77124	78093	77124	78093	0.00
30/06/2006	JN05 On 02-November-06	7.25	Put	Option on jNote	26	24	26	24	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
30/06/2006	JN10 On 03-August-06			jNote	8.9900	9.0160	0.5883	0.5893	0.00
30/06/2006	JN10 On 02-November-06			jNote	9.0300	9.0580	0.5892	0.5901	0.00
30/06/2006	JN10 On 03-August-06	7.25	Call	Option on jNote	113919	115418	113919	115418	0.00
30/06/2006	JN10 On 03-August-06	7.25	Put	Option on jNote	0	0	0	0	0.00
30/06/2006	JN10 On 02-November-06	7.25	Call	Option on jNote	116353	117778	116353	117778	0.00
30/06/2006	JN10 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
30/06/2006	JROD On 30-June-06			jRod	6.8900	6.8920	0.0000	0.0000	0.00
30/06/2006	JROD On 31-July-06			jRod	7.0800	7.0810	0.0018	0.0022	0.00
30/06/2006	JROD On 31-August-06			jRod	7.3400	7.3590	0.0011	0.0014	0.00
30/06/2006	R153 On 01-February-07			Bond Future	8.6800	8.7040	118.6854	118.6106	0.00
30/06/2006	R153 On 03-August-06			Bond Future	8.6000	8.6420	120.4982	120.3401	944.00
30/06/2006	R153 On 02-November-06			Bond Future	8.7200	8.7570	116.0420	115.9141	0.00
30/06/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	18900	18549	18900	18549	0.00
30/06/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	16659	17056	16659	17056	0.00
30/06/2006	R153 On 03-August-06	8.75	Call	Option on Bond Future	9834	8959	9834	8959	0.00
30/06/2006	R153 On 03-August-06	8.75	Put	Option on Bond Future	4296	5002	4296	5002	0.00
30/06/2006	R153 On 02-November-06	8.75	Call	Option on Bond Future	13198	12596	13198	12596	0.00
30/06/2006	R153 On 02-November-06	8.75	Put	Option on Bond Future	12161	12838	12161	12838	0.00
30/06/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	14370	14074	14370	14074	0.00
30/06/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	20274	20725	20274	20725	0.00
30/06/2006	R153 On 03-August-06	8.50	Call	Option on Bond Future	4804	4270	4804	4270	0.00
30/06/2006	R153 On 03-August-06	8.50	Put	Option on Bond Future	8453	9499	8453	9499	0.00
30/06/2006	R153 On 02-November-06	8.50	Call	Option on Bond Future	8789	8327	8789	8327	0.00
30/06/2006	R153 On 02-November-06	8.50	Put	Option on Bond Future	16428	17243	16428	17243	0.00
30/06/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	23929	23527	23929	23527	0.00
30/06/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	13617	13963	13617	13963	0.00
30/06/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	10483	10242	10483	10242	0.00
30/06/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	24607	25113	24607	25113	0.00
30/06/2006	R153 On 03-August-06	7.50	Call	Option on Bond Future	6	4	6	4	0.00
30/06/2006	R153 On 03-August-06	7.50	Put	Option on Bond Future	41352	42932	41352	42932	100.00
30/06/2006	R153 On 03-August-06	8.25	Call	Option on Bond Future	1793	1549	1793	1549	0.00
30/06/2006	R153 On 03-August-06	8.25	Put	Option on Bond Future	14723	16059	14723	16059	0.00
30/06/2006	R153 On 02-November-06	8.25	Call	Option on Bond Future	5381	5054	5381	5054	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
30/06/2006	R153 On 02-November-06	8.25	Put	Option on Bond Future	21778	22729	21778	22729	100.00
30/06/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	7221	7035	7221	7035	0.00
30/06/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	29640	30202	29640	30202	0.00
30/06/2006	R153 On 03-August-06	8.00	Call	Option on Bond Future	457	383	457	383	0.00
30/06/2006	R153 On 03-August-06	8.00	Put	Option on Bond Future	22762	24268	22762	24268	0.00
30/06/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	2935	2728	2935	2728	0.00
30/06/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	28176	29247	28176	29247	0.00
30/06/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	4675	4540	4675	4540	0.00
30/06/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	35466	36078	35466	36078	0.00
30/06/2006	R153 On 03-August-06	7.75	Call	Option on Bond Future	71	58	71	58	0.00
30/06/2006	R153 On 03-August-06	7.75	Put	Option on Bond Future	31849	33416	31849	33416	0.00
30/06/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	1399	1284	1399	1284	0.00
30/06/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	35570	36734	35570	36734	0.00
30/06/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	2771	2680	2771	2680	0.00
30/06/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	42011	42668	42011	42668	0.00
30/06/2006	R153 On 02-November-06	7.50	Call	Option on Bond Future	551	499	551	499	0.00
30/06/2006	R153 On 02-November-06	7.50	Put	Option on Bond Future	43741	44966	43741	44966	0.00
30/06/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	1760	1700	1760	1700	0.00
30/06/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	49528	50214	49528	50214	0.00
30/06/2006	R153 On 03-August-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
30/06/2006	R153 On 03-August-06	7.25	Put	Option on Bond Future	51015	52596	51015	52596	0.00
30/06/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	235	211	235	211	0.00
30/06/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	52530	53784	52530	53784	0.00
30/06/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	1075	1036	1075	1036	0.00
30/06/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	57449	58157	57449	58157	0.00
30/06/2006	R153 On 03-August-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
30/06/2006	R153 On 03-August-06	7.00	Put	Option on Bond Future	60783	62363	60783	62363	0.00
30/06/2006	R153 On 02-November-06	7.00	Call	Option on Bond Future	91	81	91	81	0.00
30/06/2006	R153 On 02-November-06	7.00	Put	Option on Bond Future	61581	62849	61581	62849	0.00
30/06/2006	R153 On 03-August-06	9.00	Call	Option on Bond Future	16566	15395	16566	15395	0.00
30/06/2006	R153 On 03-August-06	9.00	Put	Option on Bond Future	1935	2344	1935	2344	0.00
30/06/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	354	340	354	340	0.00
30/06/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	74180	74914	74180	74914	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
30/06/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	631	607	631	607	0.00
30/06/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	65690	66413	65690	66413	0.00
30/06/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	29449	29001	29449	29001	0.00
30/06/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	11141	11440	11141	11440	0.00
30/06/2006	R153 On 02-November-06	6.75	Call	Option on Bond Future	32	28	32	28	0.00
30/06/2006	R153 On 02-November-06	6.75	Put	Option on Bond Future	70806	72081	70806	72081	0.00
30/06/2006	R153 On 02-November-06	6.50	Call	Option on Bond Future	10	9	10	9	0.00
30/06/2006	R153 On 02-November-06	6.50	Put	Option on Bond Future	80161	81438	80161	81438	0.00
30/06/2006	R153 On 02-November-06	9.00	Call	Option on Bond Future	18458	17725	18458	17725	0.00
30/06/2006	R153 On 02-November-06	9.00	Put	Option on Bond Future	8830	9375	8830	9375	0.00
30/06/2006	R153 On 02-November-06	9.25	Call	Option on Bond Future	24480	23630	24480	23630	0.00
30/06/2006	R153 On 02-November-06	9.25	Put	Option on Bond Future	6343	6771	6343	6771	0.00
30/06/2006	R157 On 01-February-07			Bond Future	8.7300	8.7550	133.8013	133.6108	0.00
30/06/2006	R157 On 03-August-06			Bond Future	8.6700	8.7080	135.3449	135.0335	121.00
30/06/2006	R157 On 02-November-06			Bond Future	8.7200	8.7560	131.0164	130.7563	0.00
30/06/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	35659	34757	35659	34757	0.00
30/06/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	34106	35110	34106	35110	0.00
30/06/2006	R157 On 03-August-06	8.75	Call	Option on Bond Future	16495	14939	16495	14939	0.00
30/06/2006	R157 On 03-August-06	8.75	Put	Option on Bond Future	10277	11835	10277	11835	0.00
30/06/2006	R157 On 02-November-06	8.75	Call	Option on Bond Future	26768	25531	26768	25531	0.00
30/06/2006	R157 On 02-November-06	8.75	Put	Option on Bond Future	24600	25964	24600	25964	0.00
30/06/2006	R157 On 03-August-06	8.50	Call	Option on Bond Future	7493	6614	7493	6614	0.00
30/06/2006	R157 On 03-August-06	8.50	Put	Option on Bond Future	19900	22135	19900	22135	0.00
30/06/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	47219	46177	47219	46177	0.00
30/06/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	28196	29059	28196	29059	0.00
30/06/2006	R157 On 02-November-06	9.00	Call	Option on Bond Future	37540	36025	37540	36025	0.00
30/06/2006	R157 On 02-November-06	9.00	Put	Option on Bond Future	17498	18583	17498	18583	0.00
30/06/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	27461	26711	27461	26711	0.00
30/06/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	43705	44861	43705	44861	0.00
30/06/2006	R157 On 03-August-06	7.75	Call	Option on Bond Future	71	58	71	58	0.00
30/06/2006	R157 On 03-August-06	7.75	Put	Option on Bond Future	70579	73679	70579	73679	100.00
30/06/2006	R157 On 02-November-06	8.50	Call	Option on Bond Future	17689	16744	17689	16744	0.00
30/06/2006	R157 On 02-November-06	8.50	Put	Option on Bond Future	33738	35394	33738	35394	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
30/06/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	19554	18957	19554	18957	0.00
30/06/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	53929	55238	53929	55238	0.00
30/06/2006	R157 On 03-August-06	8.25	Call	Option on Bond Future	2511	2154	2511	2154	0.00
30/06/2006	R157 On 03-August-06	8.25	Put	Option on Bond Future	33909	36665	33909	36665	0.00
30/06/2006	R157 On 02-November-06	8.25	Call	Option on Bond Future	10703	10044	10703	10044	0.00
30/06/2006	R157 On 02-November-06	8.25	Put	Option on Bond Future	45319	47260	45319	47260	0.00
30/06/2006	R157 On 03-August-06	8.00	Call	Option on Bond Future	559	466	559	466	0.00
30/06/2006	R157 On 03-August-06	8.00	Put	Option on Bond Future	51321	54341	51321	54341	0.00
30/06/2006	R157 On 02-November-06	8.00	Call	Option on Bond Future	5778	5366	5778	5366	0.00
30/06/2006	R157 On 02-November-06	8.00	Put	Option on Bond Future	59316	61506	59316	61506	0.00
30/06/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	13115	12666	13115	12666	0.00
30/06/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	65962	67419	65962	67419	0.00
30/06/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	8146	7832	8146	7832	0.00
30/06/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	79813	81404	79813	81404	0.00
30/06/2006	R157 On 02-November-06	7.75	Call	Option on Bond Future	2713	2490	2713	2490	0.00
30/06/2006	R157 On 02-November-06	7.75	Put	Option on Bond Future	75540	77918	75540	77918	158.00
30/06/2006	R157 On 03-August-06	7.50	Call	Option on Bond Future	8	6	8	6	0.00
30/06/2006	R157 On 03-August-06	7.50	Put	Option on Bond Future	90651	93764	90651	93764	0.00
30/06/2006	R157 On 02-November-06	7.50	Call	Option on Bond Future	1295	1180	1295	1180	0.00
30/06/2006	R157 On 02-November-06	7.50	Put	Option on Bond Future	93784	96270	93784	96270	0.00
30/06/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	5270	5053	5270	5053	0.00
30/06/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	96112	97801	96112	97801	0.00
30/06/2006	R157 On 03-August-06	7.25	Call	Option on Bond Future	1	0	1	0	0.00
30/06/2006	R157 On 03-August-06	7.25	Put	Option on Bond Future	111180	114294	111180	114294	0.00
30/06/2006	R157 On 02-November-06	7.25	Call	Option on Bond Future	564	510	564	510	0.00
30/06/2006	R157 On 02-November-06	7.25	Put	Option on Bond Future	113096	115643	113096	115643	0.00
30/06/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	3269	3126	3269	3126	0.00
30/06/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	113651	115414	113651	115414	0.00
30/06/2006	R157 On 03-August-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
30/06/2006	R157 On 03-August-06	7.00	Put	Option on Bond Future	132124	135237	132124	135237	0.00
30/06/2006	R157 On 03-August-06	9.00	Call	Option on Bond Future	29134	26945	29134	26945	0.00
30/06/2006	R157 On 03-August-06	9.00	Put	Option on Bond Future	4648	5573	4648	5573	0.00
30/06/2006	R157 On 03-August-06	9.25	Call	Option on Bond Future	44283	41643	44283	41643	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
30/06/2006	R157 On 03-August-06	9.25	Put	Option on Bond Future	1880	2354	1880	2354	0.00
30/06/2006	R157 On 02-November-06	6.75	Call	Option on Bond Future	80	71	80	71	0.00
30/06/2006	R157 On 02-November-06	6.75	Put	Option on Bond Future	153876	156468	153876	156468	0.00
30/06/2006	R157 On 02-November-06	7.00	Call	Option on Bond Future	223	200	223	200	0.00
30/06/2006	R157 On 02-November-06	7.00	Put	Option on Bond Future	133188	135766	133188	135766	0.00
30/06/2006	R157 On 02-November-06	9.25	Call	Option on Bond Future	49857	48097	49857	48097	0.00
30/06/2006	R157 On 02-November-06	9.25	Put	Option on Bond Future	12275	13116	12275	13116	0.00
30/06/2006	R157 On 02-November-06	9.50	Call	Option on Bond Future	63297	61332	63297	61332	0.00
30/06/2006	R157 On 02-November-06	9.50	Put	Option on Bond Future	8503	9139	8503	9139	0.00
30/06/2006	R157 On 02-November-06	9.75	Call	Option on Bond Future	77521	75392	77521	75392	0.00
30/06/2006	R157 On 02-November-06	9.75	Put	Option on Bond Future	5835	6307	5835	6307	0.00
30/06/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	1940	1851	1940	1851	0.00
30/06/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	132233	134049	132233	134049	0.00
30/06/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	58706	57534	58706	57534	0.00
30/06/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	22533	23267	22533	23267	0.00
30/06/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	70953	69666	70953	69666	0.00
30/06/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	17943	18561	17943	18561	0.00
30/06/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	83847	82460	83847	82460	0.00
30/06/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	14308	14826	14308	14826	0.00
30/06/2006	R186 On 01-February-07			Bond Future	8.3700	8.3810	121.7495	121.6719	0.00
30/06/2006	R186 On 03-August-06			Bond Future	8.3700	8.3700	122.0146	122.0146	63.00
30/06/2006	R186 On 02-November-06			Bond Future	8.3700	8.3800	124.5053	124.4160	0.00
30/06/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	64152	63848	64152	63848	0.00
30/06/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	50298	50770	50298	50770	0.00
30/06/2006	R186 On 03-August-06	8.25	Call	Option on Bond Future	13374	13647	13374	13647	0.00
30/06/2006	R186 On 03-August-06	8.25	Put	Option on Bond Future	26970	27243	26970	27243	0.00
30/06/2006	R186 On 02-November-06	8.50	Call	Option on Bond Future	46296	45939	46296	45939	0.00
30/06/2006	R186 On 02-November-06	8.50	Put	Option on Bond Future	32135	32671	32135	32671	0.00
30/06/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	49182	48936	49182	48936	0.00
30/06/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	63060	63590	63060	63590	0.00
30/06/2006	R186 On 02-November-06	8.25	Call	Option on Bond Future	31656	31399	31656	31399	0.00
30/06/2006	R186 On 02-November-06	8.25	Put	Option on Bond Future	45395	46031	45395	46031	0.00
30/06/2006	R186 On 03-August-06	8.50	Call	Option on Bond Future	27702	27976	27702	27976	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
30/06/2006	R186 On 03-August-06	8.50	Put	Option on Bond Future	13235	13509	13235	13509	0.00
30/06/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	35990	35801	35990	35801	0.00
30/06/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	78603	79191	78603	79191	0.00
30/06/2006	R186 On 03-August-06	8.00	Call	Option on Bond Future	4663	4845	4663	4845	0.00
30/06/2006	R186 On 03-August-06	8.00	Put	Option on Bond Future	47355	47537	47355	47537	0.00
30/06/2006	R186 On 02-November-06	8.00	Call	Option on Bond Future	19628	19462	19628	19462	0.00
30/06/2006	R186 On 02-November-06	8.00	Put	Option on Bond Future	62284	63010	62284	63010	0.00
30/06/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	24929	24793	24929	24793	0.00
30/06/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	97324	97964	97324	97964	0.00
30/06/2006	R186 On 03-August-06	7.75	Call	Option on Bond Future	1102	1180	1102	1180	0.00
30/06/2006	R186 On 03-August-06	7.75	Put	Option on Bond Future	73966	74044	73966	74044	0.00
30/06/2006	R186 On 02-November-06	7.75	Call	Option on Bond Future	10949	10856	10949	10856	0.00
30/06/2006	R186 On 02-November-06	7.75	Put	Option on Bond Future	83584	84383	83584	84383	0.00
30/06/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	16128	16037	16128	16037	0.00
30/06/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	119395	120080	119395	120080	0.00
30/06/2006	R186 On 03-August-06	7.50	Call	Option on Bond Future	152	170	152	170	0.00
30/06/2006	R186 On 03-August-06	7.50	Put	Option on Bond Future	104313	104331	104313	104331	0.00
30/06/2006	R186 On 02-November-06	7.50	Call	Option on Bond Future	5304	5261	5304	5261	0.00
30/06/2006	R186 On 02-November-06	7.50	Put	Option on Bond Future	109025	109874	109025	109874	0.00
30/06/2006	R186 On 03-August-06	7.25	Call	Option on Bond Future	10	12	10	12	0.00
30/06/2006	R186 On 03-August-06	7.25	Put	Option on Bond Future	136642	136644	136642	136644	0.00
30/06/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	9571	9516	9571	9516	0.00
30/06/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	144848	145570	144848	145570	0.00
30/06/2006	R186 On 02-November-06	7.25	Call	Option on Bond Future	2140	2124	2140	2124	0.00
30/06/2006	R186 On 02-November-06	7.25	Put	Option on Bond Future	138102	138980	138102	138980	0.00
30/06/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	5908	5878	5908	5878	0.00
30/06/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	174385	175131	174385	175131	0.00
30/06/2006	R186 On 03-August-06	7.00	Call	Option on Bond Future	1	1	1	1	0.00
30/06/2006	R186 On 03-August-06	7.00	Put	Option on Bond Future	170329	170329	170329	170329	0.00
30/06/2006	R186 On 02-November-06	7.00	Call	Option on Bond Future	879	875	879	875	0.00
30/06/2006	R186 On 02-November-06	7.00	Put	Option on Bond Future	170292	171181	170292	171181	0.00
30/06/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	3465	3449	3465	3449	0.00
30/06/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	206381	207142	206381	207142	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
30/06/2006	R186 On 03-August-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
30/06/2006	R186 On 03-August-06	6.75	Put	Option on Bond Future	205307	205307	205307	205307	0.00
30/06/2006	R186 On 02-November-06	6.75	Call	Option on Bond Future	320	320	320	320	0.00
30/06/2006	R186 On 02-November-06	6.75	Put	Option on Bond Future	204444	205336	204444	205336	0.00
30/06/2006	R186 On 03-August-06	8.75	Call	Option on Bond Future	47304	47513	47304	47513	0.00
30/06/2006	R186 On 03-August-06	8.75	Put	Option on Bond Future	5761	5970	5761	5970	0.00
30/06/2006	R186 On 03-August-06	9.00	Call	Option on Bond Future	69911	70038	69911	70038	0.00
30/06/2006	R186 On 03-August-06	9.00	Put	Option on Bond Future	2240	2367	2240	2367	0.00
30/06/2006	R186 On 03-August-06	9.25	Call	Option on Bond Future	93684	93749	93684	93749	0.00
30/06/2006	R186 On 03-August-06	9.25	Put	Option on Bond Future	793	857	793	857	0.00
30/06/2006	R186 On 02-November-06	8.75	Call	Option on Bond Future	63494	63038	63494	63038	0.00
30/06/2006	R186 On 02-November-06	8.75	Put	Option on Bond Future	22410	22847	22410	22847	0.00
30/06/2006	R186 On 02-November-06	9.00	Call	Option on Bond Future	82508	81962	82508	81962	0.00
30/06/2006	R186 On 02-November-06	9.00	Put	Option on Bond Future	15434	15781	15434	15781	0.00
30/06/2006	R186 On 02-November-06	6.50	Call	Option on Bond Future	102	103	102	103	0.00
30/06/2006	R186 On 02-November-06	6.50	Put	Option on Bond Future	240253	241146	240253	241146	0.00
30/06/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	1923	1916	1923	1916	0.00
30/06/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	240574	241343	240574	241343	0.00
30/06/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	80642	80281	80642	80281	0.00
30/06/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	40017	40432	40017	40432	0.00
30/06/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	98235	97820	98235	97820	0.00
30/06/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	31761	32122	31761	32122	0.00
30/06/2006	R194 On 01-February-07			Bond Future	8.8700	8.9060	105.5011	105.4651	0.00
30/06/2006	R194 On 03-August-06			Bond Future	8.5800	8.6360	106.3994	106.3180	208.00
30/06/2006	R194 On 02-November-06			Bond Future	8.7400	8.7830	103.3878	103.3312	0.00
30/06/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	5121	4966	5121	4966	0.00
30/06/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	6323	6529	6323	6529	0.00
30/06/2006	R194 On 03-August-06	8.75	Call	Option on Bond Future	4056	3586	4056	3586	0.00
30/06/2006	R194 On 03-August-06	8.75	Put	Option on Bond Future	1587	1931	1587	1931	0.00
30/06/2006	R194 On 02-November-06	8.50	Call	Option on Bond Future	3161	2958	3161	2958	0.00
30/06/2006	R194 On 02-November-06	8.50	Put	Option on Bond Future	6084	6447	6084	6447	0.00
30/06/2006	R194 On 03-August-06	8.50	Call	Option on Bond Future	2052	1757	2052	1757	0.00
30/06/2006	R194 On 03-August-06	8.50	Put	Option on Bond Future	3216	3737	3216	3737	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
30/06/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	3855	3726	3855	3726	0.00
30/06/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	7569	7800	7569	7800	0.00
30/06/2006	R194 On 03-August-06	8.25	Call	Option on Bond Future	781	641	781	641	0.00
30/06/2006	R194 On 03-August-06	8.25	Put	Option on Bond Future	5598	6272	5598	6272	0.00
30/06/2006	R194 On 02-November-06	8.25	Call	Option on Bond Future	1931	1786	1931	1786	0.00
30/06/2006	R194 On 02-November-06	8.25	Put	Option on Bond Future	7950	8372	7950	8372	0.00
30/06/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	2808	2704	2808	2704	0.00
30/06/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	9043	9300	9043	9300	0.00
30/06/2006	R194 On 03-August-06	8.00	Call	Option on Bond Future	213	167	213	167	0.00
30/06/2006	R194 On 03-August-06	8.00	Put	Option on Bond Future	8699	9468	8699	9468	0.00
30/06/2006	R194 On 02-November-06	8.00	Call	Option on Bond Future	1085	992	1085	992	0.00
30/06/2006	R194 On 02-November-06	8.00	Put	Option on Bond Future	10214	10687	10214	10687	0.00
30/06/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	1926	1846	1926	1846	0.00
30/06/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	10693	10973	10693	10973	0.00
30/06/2006	R194 On 03-August-06	7.75	Call	Option on Bond Future	38	29	38	29	0.00
30/06/2006	R194 On 03-August-06	7.75	Put	Option on Bond Future	12212	13017	12212	13017	0.00
30/06/2006	R194 On 02-November-06	7.75	Call	Option on Bond Future	541	487	541	487	0.00
30/06/2006	R194 On 02-November-06	7.75	Put	Option on Bond Future	12792	13305	12792	13305	0.00
30/06/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	1262	1204	1262	1204	0.00
30/06/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	12569	12871	12569	12871	0.00
30/06/2006	R194 On 03-August-06	7.50	Call	Option on Bond Future	4	3	4	3	0.00
30/06/2006	R194 On 03-August-06	7.50	Put	Option on Bond Future	15883	16696	15883	16696	0.00
30/06/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	774	734	774	734	0.00
30/06/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	14630	14951	14630	14951	0.00
30/06/2006	R194 On 02-November-06	7.50	Call	Option on Bond Future	232	206	232	206	0.00
30/06/2006	R194 On 02-November-06	7.50	Put	Option on Bond Future	15620	16159	15620	16159	0.00
30/06/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	502	474	502	474	0.00
30/06/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	16917	17250	16917	17250	0.00
30/06/2006	R194 On 03-August-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
30/06/2006	R194 On 03-August-06	7.25	Put	Option on Bond Future	19603	20418	19603	20418	0.00
30/06/2006	R194 On 02-November-06	7.25	Call	Option on Bond Future	105	92	105	92	0.00
30/06/2006	R194 On 02-November-06	7.25	Put	Option on Bond Future	18642	19196	18642	19196	0.00
30/06/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	314	296	314	296	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
30/06/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	19299	19641	19299	19641	0.00
30/06/2006	R194 On 02-November-06	7.00	Call	Option on Bond Future	43	38	43	38	0.00
30/06/2006	R194 On 02-November-06	7.00	Put	Option on Bond Future	21745	22305	21745	22305	0.00
30/06/2006	R194 On 03-August-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
30/06/2006	R194 On 03-August-06	7.00	Put	Option on Bond Future	23345	24159	23345	24159	0.00
30/06/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	190	179	190	179	0.00
30/06/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	21753	22102	21753	22102	0.00
30/06/2006	R194 On 02-November-06	6.75	Call	Option on Bond Future	16	14	16	14	0.00
30/06/2006	R194 On 02-November-06	6.75	Put	Option on Bond Future	24895	25459	24895	25459	0.00
30/06/2006	R194 On 03-August-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
30/06/2006	R194 On 03-August-06	6.75	Put	Option on Bond Future	27105	27920	27105	27920	0.00
30/06/2006	R194 On 03-August-06	9.00	Call	Option on Bond Future	6784	6164	6784	6164	0.00
30/06/2006	R194 On 03-August-06	9.00	Put	Option on Bond Future	698	892	698	892	0.00
30/06/2006	R194 On 02-November-06	6.00	Call	Option on Bond Future	1	0	1	0	0.00
30/06/2006	R194 On 02-November-06	6.00	Put	Option on Bond Future	34493	35059	34493	35059	0.00
30/06/2006	R194 On 02-November-06	6.25	Call	Option on Bond Future	2	2	2	2	0.00
30/06/2006	R194 On 02-November-06	6.25	Put	Option on Bond Future	31276	31842	31276	31842	0.00
30/06/2006	R194 On 02-November-06	6.50	Call	Option on Bond Future	6	5	6	5	0.00
30/06/2006	R194 On 02-November-06	6.50	Put	Option on Bond Future	28075	28640	28075	28640	0.00
30/06/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	34	32	34	32	0.00
30/06/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	29389	29747	29389	29747	0.00
30/06/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	63	58	63	58	0.00
30/06/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	26811	27167	26811	27167	0.00
30/06/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	111	104	111	104	0.00
30/06/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	24262	24615	24262	24615	0.00
30/06/2006	R201 On 01-February-07			Bond Future	8.7300	8.7650	101.2129	101.0279	0.00
30/06/2006	R201 On 03-August-06			Bond Future	8.6800	8.7210	101.5400	101.2993	26.00
30/06/2006	R201 On 02-November-06			Bond Future	8.7100	8.7480	103.5182	103.3174	0.00
30/06/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	30026	29141	30026	29141	0.00
30/06/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	29016	29982	29016	29982	0.00
30/06/2006	R201 On 03-August-06	8.75	Call	Option on Bond Future	12607	11436	12607	11436	0.00
30/06/2006	R201 On 03-August-06	8.75	Put	Option on Bond Future	8501	9738	8501	9738	0.00
30/06/2006	R201 On 02-November-06	8.75	Call	Option on Bond Future	21478	20518	21478	20518	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
30/06/2006	R201 On 02-November-06	8.75	Put	Option on Bond Future	19355	20403	19355	20403	0.00
30/06/2006	R201 On 03-August-06	8.50	Call	Option on Bond Future	5680	5028	5680	5028	0.00
30/06/2006	R201 On 03-August-06	8.50	Put	Option on Bond Future	16337	18092	16337	18092	0.00
30/06/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	38302	37283	38302	37283	0.00
30/06/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	23402	24233	23402	24233	0.00
30/06/2006	R201 On 03-August-06	9.00	Call	Option on Bond Future	22454	20788	22454	20788	0.00
30/06/2006	R201 On 03-August-06	9.00	Put	Option on Bond Future	3862	4603	3862	4603	0.00
30/06/2006	R201 On 02-November-06	9.00	Call	Option on Bond Future	30022	28847	30022	28847	0.00
30/06/2006	R201 On 02-November-06	9.00	Put	Option on Bond Future	13708	14541	13708	14541	0.00
30/06/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	22696	21953	22696	21953	0.00
30/06/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	35829	36936	35829	36936	0.00
30/06/2006	R201 On 02-November-06	8.50	Call	Option on Bond Future	14230	13496	14230	13496	0.00
30/06/2006	R201 On 02-November-06	8.50	Put	Option on Bond Future	26563	27837	26563	27837	0.00
30/06/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	16403	15805	16403	15805	0.00
30/06/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	43934	45186	43934	45186	0.00
30/06/2006	R201 On 03-August-06	8.25	Call	Option on Bond Future	1896	1634	1896	1634	0.00
30/06/2006	R201 On 03-August-06	8.25	Put	Option on Bond Future	27597	29742	27597	29742	0.00
30/06/2006	R201 On 02-November-06	8.25	Call	Option on Bond Future	8663	8149	8663	8149	0.00
30/06/2006	R201 On 02-November-06	8.25	Put	Option on Bond Future	35721	37215	35721	37215	0.00
30/06/2006	R201 On 03-August-06	8.00	Call	Option on Bond Future	422	354	422	354	0.00
30/06/2006	R201 On 03-August-06	8.00	Put	Option on Bond Future	41456	43794	41456	43794	0.00
30/06/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	4723	4400	4723	4400	0.00
30/06/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	46781	48465	46781	48465	0.00
30/06/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	11203	10745	11203	10745	0.00
30/06/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	53394	54787	53394	54787	0.00
30/06/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	7174	6846	7174	6846	0.00
30/06/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	64294	65816	64294	65816	0.00
30/06/2006	R201 On 03-August-06	7.75	Call	Option on Bond Future	55	45	55	45	0.00
30/06/2006	R201 On 03-August-06	7.75	Put	Option on Bond Future	56715	59112	56715	59112	0.00
30/06/2006	R201 On 02-November-06	7.75	Call	Option on Bond Future	2241	2065	2241	2065	0.00
30/06/2006	R201 On 02-November-06	7.75	Put	Option on Bond Future	59579	61411	59579	61411	0.00
30/06/2006	R201 On 03-August-06	7.50	Call	Option on Bond Future	6	5	6	5	0.00
30/06/2006	R201 On 03-August-06	7.50	Put	Option on Bond Future	72592	74998	72592	74998	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
30/06/2006	R201 On 02-November-06	7.50	Call	Option on Bond Future	1081	988	1081	988	0.00
30/06/2006	R201 On 02-November-06	7.50	Put	Option on Bond Future	73986	75901	73986	75901	0.00
30/06/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	4764	4532	4764	4532	0.00
30/06/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	77085	78702	77085	78702	0.00
30/06/2006	R201 On 02-November-06	7.25	Call	Option on Bond Future	476	433	476	433	0.00
30/06/2006	R201 On 02-November-06	7.25	Put	Option on Bond Future	89241	91205	89241	91205	0.00
30/06/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	3047	2889	3047	2889	0.00
30/06/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	90847	92539	90847	92539	0.00
30/06/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	1874	1771	1874	1771	0.00
30/06/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	105436	107184	105436	107184	0.00
30/06/2006	R201 On 02-November-06	7.00	Call	Option on Bond Future	191	172	191	172	0.00
30/06/2006	R201 On 02-November-06	7.00	Put	Option on Bond Future	105113	107103	105113	107103	0.00
30/06/2006	R201 On 03-August-06	9.25	Call	Option on Bond Future	34367	32341	34367	32341	0.00
30/06/2006	R201 On 03-August-06	9.25	Put	Option on Bond Future	1559	1940	1559	1940	0.00
30/06/2006	R201 On 02-November-06	6.75	Call	Option on Bond Future	69	62	69	62	0.00
30/06/2006	R201 On 02-November-06	6.75	Put	Option on Bond Future	121455	123456	121455	123456	0.00
30/06/2006	R201 On 02-November-06	9.25	Call	Option on Bond Future	39823	38459	39823	38459	0.00
30/06/2006	R201 On 02-November-06	9.25	Put	Option on Bond Future	9575	10219	9575	10219	0.00
30/06/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	1106	1042	1106	1042	0.00
30/06/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	120721	122507	120721	122507	0.00
30/06/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	47323	46181	47323	46181	0.00
30/06/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	18779	19487	18779	19487	0.00
30/06/2006	R203 On 01-February-07			Bond Future	8.7100	8.7440	100.1183	99.8979	0.00
30/06/2006	R203 On 03-August-06			Bond Future	8.6600	8.7000	100.3436	100.0955	111.00
30/06/2006	R203 On 02-November-06			Bond Future	8.6900	8.7290	98.1105	97.8731	0.00
30/06/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	22970	21870	22970	21870	0.00
30/06/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	20366	21470	20366	21470	0.00
30/06/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	11972	10636	11972	10636	0.00
30/06/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	6059	7204	6059	7204	0.00
30/06/2006	R203 On 02-November-06	8.75	Call	Option on Bond Future	18289	17087	18289	17087	0.00
30/06/2006	R203 On 02-November-06	8.75	Put	Option on Bond Future	14494	15666	14494	15666	0.00
30/06/2006	R203 On 03-August-06	8.50	Call	Option on Bond Future	4222	3617	4222	3617	0.00
30/06/2006	R203 On 03-August-06	8.50	Put	Option on Bond Future	15635	17511	15635	17511	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
30/06/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	32338	30972	32338	30972	0.00
30/06/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	13261	14099	13261	14099	0.00
30/06/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	24449	22437	24449	22437	0.00
30/06/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	1616	2085	1616	2085	0.00
30/06/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	15436	14603	15436	14603	0.00
30/06/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	29687	31058	29687	31058	0.00
30/06/2006	R203 On 02-November-06	8.50	Call	Option on Bond Future	10661	9843	10661	9843	0.00
30/06/2006	R203 On 02-November-06	8.50	Put	Option on Bond Future	23962	25517	23962	25517	0.00
30/06/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	979	811	979	811	0.00
30/06/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	30137	32449	30137	32449	0.00
30/06/2006	R203 On 02-November-06	8.25	Call	Option on Bond Future	5557	5066	5557	5066	0.00
30/06/2006	R203 On 02-November-06	8.25	Put	Option on Bond Future	36358	38241	36358	38241	0.00
30/06/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	9754	9165	9754	9165	0.00
30/06/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	41253	42868	41253	42868	0.00
30/06/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	139	112	139	112	0.00
30/06/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	47471	49925	47471	49925	0.00
30/06/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	5762	5376	5762	5376	0.00
30/06/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	54911	56729	54911	56729	0.00
30/06/2006	R203 On 02-November-06	8.00	Call	Option on Bond Future	2557	2300	2557	2300	0.00
30/06/2006	R203 On 02-November-06	8.00	Put	Option on Bond Future	51275	53392	51275	53392	0.00
30/06/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	3165	2931	3165	2931	0.00
30/06/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	70377	72347	70377	72347	0.00
30/06/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	11	9	11	9	0.00
30/06/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	65959	68438	65959	68438	0.00
30/06/2006	R203 On 02-November-06	7.75	Call	Option on Bond Future	1026	911	1026	911	0.00
30/06/2006	R203 On 02-November-06	7.75	Put	Option on Bond Future	68088	70347	68088	70347	0.00
30/06/2006	R203 On 03-August-06	7.50	Call	Option on Bond Future	1	0	1	0	0.00
30/06/2006	R203 On 03-August-06	7.50	Put	Option on Bond Future	85017	87499	85017	87499	0.00
30/06/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	1608	1478	1608	1478	0.00
30/06/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	87307	89381	87307	89381	0.00
30/06/2006	R203 On 02-November-06	7.50	Call	Option on Bond Future	356	312	356	312	0.00
30/06/2006	R203 On 02-November-06	7.50	Put	Option on Bond Future	86200	88530	86200	88530	0.00
30/06/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	752	686	752	686	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
30/06/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	105373	107511	105373	107511	0.00
30/06/2006	R203 On 03-August-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
30/06/2006	R203 On 03-August-06	7.25	Put	Option on Bond Future	104552	107033	104552	107033	0.00
30/06/2006	R203 On 02-November-06	7.25	Call	Option on Bond Future	106	91	106	91	0.00
30/06/2006	R203 On 02-November-06	7.25	Put	Option on Bond Future	105183	107543	105183	107543	0.00
30/06/2006	R203 On 03-August-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
30/06/2006	R203 On 03-August-06	7.00	Put	Option on Bond Future	124565	127047	124565	127047	0.00
30/06/2006	R203 On 02-November-06	7.00	Call	Option on Bond Future	27	23	27	23	0.00
30/06/2006	R203 On 02-November-06	7.00	Put	Option on Bond Future	124800	127170	124800	127170	0.00
30/06/2006	R203 On 02-November-06	6.50	Call	Option on Bond Future	1	1	1	1	0.00
30/06/2006	R203 On 02-November-06	6.50	Put	Option on Bond Future	165603	167977	165603	167977	0.00
30/06/2006	R203 On 02-November-06	6.75	Call	Option on Bond Future	6	5	6	5	0.00
30/06/2006	R203 On 02-November-06	6.75	Put	Option on Bond Future	144950	147323	144950	147323	0.00
30/06/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	45	40	45	40	0.00
30/06/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	164158	166357	164158	166357	0.00
30/06/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	126	114	126	114	0.00
30/06/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	143942	146133	143942	146133	0.00
30/06/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	323	292	323	292	0.00
30/06/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	124312	126485	124312	126485	0.00
30/06/2006	R204 On 01-February-07			Bond Future	8.6900	8.7150	95.9903	95.7927	0.00
30/06/2006	R204 On 03-August-06			Bond Future	8.6500	8.6790	96.1620	95.9447	83.00
30/06/2006	R204 On 02-November-06			Bond Future	8.6700	8.7040	98.0288	97.8144	0.00
30/06/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	39045	38074	39045	38074	0.00
30/06/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	34607	35612	34607	35612	0.00
30/06/2006	R204 On 03-August-06	8.00	Call	Option on Bond Future	608	545	608	545	0.00
30/06/2006	R204 On 03-August-06	8.00	Put	Option on Bond Future	49328	51438	49328	51438	0.00
30/06/2006	R204 On 02-November-06	8.75	Call	Option on Bond Future	27903	26845	27903	26845	0.00
30/06/2006	R204 On 02-November-06	8.75	Put	Option on Bond Future	22484	23570	22484	23570	0.00
30/06/2006	R204 On 02-November-06	8.50	Call	Option on Bond Future	18730	17916	18730	17916	0.00
30/06/2006	R204 On 02-November-06	8.50	Put	Option on Bond Future	31297	32626	31297	32626	0.00
30/06/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	49500	48386	49500	48386	0.00
30/06/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	27722	28585	27722	28585	0.00
30/06/2006	R204 On 02-November-06	9.00	Call	Option on Bond Future	38800	37513	38800	37513	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
30/06/2006	R204 On 02-November-06	9.00	Put	Option on Bond Future	15849	16707	15849	16707	0.00
30/06/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	29661	28844	29661	28844	0.00
30/06/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	43003	44161	43003	44161	0.00
30/06/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	21529	20868	21529	20868	0.00
30/06/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	53105	54420	53105	54420	0.00
30/06/2006	R204 On 02-November-06	8.25	Call	Option on Bond Future	11499	10924	11499	10924	0.00
30/06/2006	R204 On 02-November-06	8.25	Put	Option on Bond Future	42517	44086	42517	44086	0.00
30/06/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	6311	5948	6311	5948	0.00
30/06/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	56262	58043	56262	58043	0.00
30/06/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	14783	14276	14783	14276	0.00
30/06/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	65059	66529	65059	66529	0.00
30/06/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	9485	9121	9485	9121	0.00
30/06/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	78943	80555	78943	80555	0.00
30/06/2006	R204 On 02-November-06	7.75	Call	Option on Bond Future	3018	2819	3018	2819	0.00
30/06/2006	R204 On 02-November-06	7.75	Put	Option on Bond Future	72396	74341	72396	74341	0.00
30/06/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	6289	6032	6289	6032	0.00
30/06/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	95424	97143	95424	97143	0.00
30/06/2006	R204 On 02-November-06	7.50	Call	Option on Bond Future	1452	1349	1452	1349	0.00
30/06/2006	R204 On 02-November-06	7.50	Put	Option on Bond Future	90767	92808	90767	92808	0.00
30/06/2006	R204 On 02-November-06	7.25	Call	Option on Bond Future	636	587	636	587	0.00
30/06/2006	R204 On 02-November-06	7.25	Put	Option on Bond Future	110411	112507	110411	112507	0.00
30/06/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	4007	3833	4007	3833	0.00
30/06/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	113327	115129	113327	115129	0.00
30/06/2006	R204 On 02-November-06	7.00	Call	Option on Bond Future	252	231	252	231	0.00
30/06/2006	R204 On 02-November-06	7.00	Put	Option on Bond Future	131028	133151	131028	133151	0.00
30/06/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	2447	2335	2447	2335	0.00
30/06/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	132476	134340	132476	134340	0.00
30/06/2006	R204 On 02-November-06	6.50	Call	Option on Bond Future	29	26	29	26	0.00
30/06/2006	R204 On 02-November-06	6.50	Put	Option on Bond Future	174489	176631	174489	176631	0.00
30/06/2006	R204 On 02-November-06	6.75	Call	Option on Bond Future	90	82	90	82	0.00
30/06/2006	R204 On 02-November-06	6.75	Put	Option on Bond Future	152422	154558	152422	154558	0.00
30/06/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	798	758	798	758	0.00
30/06/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	173877	175812	173877	175812	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
30/06/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	1430	1361	1430	1361	0.00
30/06/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	152706	154613	152706	154613	0.00
30/06/2006	R207 On 01-February-07			Bond Future	8.6500	8.6720	89.6510	89.5016	0.00
30/06/2006	R207 On 03-August-06			Bond Future	8.6200	8.6430	89.6927	89.5183	0.00
30/06/2006	R207 On 02-November-06			Bond Future	8.6400	8.6640	91.4255	91.2601	0.00
30/06/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	27106	26330	27106	26330	0.00
30/06/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	20094	20812	20094	20812	0.00
30/06/2006	R207 On 03-August-06	8.00	Call	Option on Bond Future	247	222	247	222	0.00
30/06/2006	R207 On 03-August-06	8.00	Put	Option on Bond Future	46899	48618	46899	48618	0.00
30/06/2006	R207 On 02-November-06	8.75	Call	Option on Bond Future	14977	14012	14977	14012	0.00
30/06/2006	R207 On 02-November-06	8.75	Put	Option on Bond Future	7180	7867	7180	7867	0.00
30/06/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	18640	18043	18640	18043	0.00
30/06/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	29483	30379	29483	30379	0.00
30/06/2006	R207 On 02-November-06	8.50	Call	Option on Bond Future	6384	5851	6384	5851	0.00
30/06/2006	R207 On 02-November-06	8.50	Put	Option on Bond Future	16611	17731	16611	17731	0.00
30/06/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	12093	11663	12093	11663	0.00
30/06/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	41283	42347	41283	42347	0.00
30/06/2006	R207 On 02-November-06	8.25	Call	Option on Bond Future	2023	1812	2023	1812	0.00
30/06/2006	R207 On 02-November-06	8.25	Put	Option on Bond Future	30779	32221	30779	32221	0.00
30/06/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	7358	7070	7358	7070	0.00
30/06/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	55405	56610	55405	56610	0.00
30/06/2006	R207 On 02-November-06	8.00	Call	Option on Bond Future	453	396	453	396	0.00
30/06/2006	R207 On 02-November-06	8.00	Put	Option on Bond Future	48259	49855	48259	49855	0.00
30/06/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	4176	3998	4176	3998	0.00
30/06/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	71604	72919	71604	72919	0.00
30/06/2006	R207 On 02-November-06	7.75	Call	Option on Bond Future	69	59	69	59	0.00
30/06/2006	R207 On 02-November-06	7.75	Put	Option on Bond Future	67462	69105	67462	69105	0.00
30/06/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	2200	2098	2200	2098	0.00
30/06/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	89548	90940	89548	90940	0.00
30/06/2006	R207 On 02-November-06	7.50	Call	Option on Bond Future	7	6	7	6	0.00
30/06/2006	R207 On 02-November-06	7.50	Put	Option on Bond Future	87543	89195	87543	89195	0.00
30/06/2006	R207 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
30/06/2006	R207 On 02-November-06	7.25	Put	Option on Bond Future	108251	109904	108251	109904	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
30/06/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	1070	1017	1070	1017	0.00
30/06/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	108897	110338	108897	110338	0.00
30/06/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	478	453	478	453	0.00
30/06/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	129360	130828	129360	130828	0.00
30/06/2006	R207 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
30/06/2006	R207 On 02-November-06	7.00	Put	Option on Bond Future	129556	131209	129556	131209	0.00
30/06/2006	R207 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
30/06/2006	R207 On 02-November-06	6.75	Put	Option on Bond Future	151470	153123	151470	153123	0.00
30/06/2006	R207 On 02-November-06	9.00	Call	Option on Bond Future	27701	26361	27701	26361	0.00
30/06/2006	R207 On 02-November-06	9.00	Put	Option on Bond Future	2369	2682	2369	2682	0.00
30/06/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	196	185	196	185	0.00
30/06/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	150725	152208	150725	152208	0.00
30/06/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	37409	36458	37409	36458	0.00
30/06/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	13020	13563	13020	13563	0.00
30/06/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	73	69	73	69	0.00
30/06/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	172861	174351	172861	174351	0.00