



Derivatives Monthly Statistics Report

For July 2006

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2006	GOVI On 01-February-07			jGovi	242.9000	243.2270	242.9000	243.2270	0.00
24/07/2006	GOVI On 03-August-06			jGovi	233.5100	233.8340	233.5060	233.8340	576.00
24/07/2006	GOVI On 02-November-06			jGovi	238.0200	238.3540	238.0160	238.3540	350.00
24/07/2006	GOVI On 01-February-07	230.00	Call	jGovi	129674	132894	129674	132894	0.00
24/07/2006	GOVI On 01-February-07	230.00	Put	jGovi	674	624	674	624	0.00
24/07/2006	GOVI On 03-August-06	230.00	Call	jGovi	35161	38487	35161	38487	0.00
24/07/2006	GOVI On 03-August-06	230.00	Put	jGovi	101	147	101	147	0.00
24/07/2006	GOVI On 02-November-06	230.00	Call	jGovi	81371	84654	81371	84654	0.00
24/07/2006	GOVI On 02-November-06	230.00	Put	jGovi	1211	1114	1211	1114	0.00
24/07/2006	J153 On 31-August-10			jSwap	8.7200	8.6860	0.0460	0.0449	0.00
24/07/2006	J157 On 15-September-15			jSwap	8.7900	8.7530	0.0843	0.0819	0.00
24/07/2006	J186 On 21-December-26			jSwap	8.6400	8.5990	0.1088	0.1051	0.00
24/07/2006	J194 On 28-February-08			jSwap	8.2800	8.2400	0.0145	0.0138	0.00
24/07/2006	J201 On 22-December-14			jSwap	8.8700	8.8380	0.0814	0.0793	0.00
24/07/2006	J203 On 15-September-17			jSwap	8.7400	8.7080	0.0911	0.0889	0.00
24/07/2006	J204 On 21-December-18			jSwap	8.7600	8.7250	0.0949	0.0924	0.00
24/07/2006	J207 On 15-January-20			jSwap	8.7500	8.7090	0.0584	0.0555	0.00
24/07/2006	JBAR On 21-December-05			jBar	7.6600	7.6580	0.0000	0.0000	0.00
24/07/2006	JFRA On 01-February-07			jFra	8.5400	8.4900	0.0208	0.0207	0.00
24/07/2006	JFRA On 07-February-08			jFra	8.9800	8.9310	0.0219	0.0218	0.00
24/07/2006	JFRA On 03-May-07			jFra	8.8600	8.7840	0.0216	0.0214	0.00
24/07/2006	JFRA On 03-August-06			jFra	7.7400	7.7520	0.0189	0.0190	0.00
24/07/2006	JFRA On 02-August-07			jFra	8.8600	8.8040	0.0216	0.0215	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2006	JFRA On 02-November-06			jFra	8.2700	8.2360	0.0202	0.0201	0.00
24/07/2006	JFRA On 01-November-07			jFra	9.0000	8.9140	0.0236	0.0234	0.00
24/07/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	2772	2679	2772	2679	0.00
24/07/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	236	262	236	262	0.00
24/07/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	26584	26588	26584	26588	0.00
24/07/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	22950	23074	22950	23074	0.00
24/07/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	3578	3428	3578	3428	0.00
24/07/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	261	295	261	295	0.00
24/07/2006	JFRA On 03-August-06	7.00	Call	Option on jFra	1820	1840	1820	1840	0.00
24/07/2006	JFRA On 03-August-06	7.00	Put	Option on jFra	0	0	0	0	0.00
24/07/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	3696	3596	3696	3596	0.00
24/07/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	386	415	386	415	0.00
24/07/2006	JFRA On 02-November-06	7.00	Call	Option on jFra	3149	3069	3149	3069	0.00
24/07/2006	JFRA On 02-November-06	7.00	Put	Option on jFra	41	49	41	49	0.00
24/07/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	4374	4194	4374	4194	0.00
24/07/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	439	486	439	486	0.00
24/07/2006	JN02 On 03-August-06			jNote	8.6500	8.5990	0.1585	0.1577	0.00
24/07/2006	JN02 On 02-November-06			jNote	8.8100	8.7590	0.1611	0.1603	0.00
24/07/2006	JN02 On 03-August-06	7.25	Call	Option on jNote	25579	24755	25579	24755	0.00
24/07/2006	JN02 On 03-August-06	7.25	Put	Option on jNote	2	11	2	11	0.00
24/07/2006	JN02 On 02-November-06	7.25	Call	Option on jNote	30321	29606	30321	29606	0.00
24/07/2006	JN02 On 02-November-06	7.25	Put	Option on jNote	1775	1995	1775	1995	0.00
24/07/2006	JN05 On 03-August-06			jNote	8.8500	8.8240	0.3558	0.3548	0.00
24/07/2006	JN05 On 02-November-06			jNote	8.9300	8.8910	0.3576	0.3565	0.00
24/07/2006	JN05 On 03-August-06	7.25	Call	Option on jNote	64447	63293	64447	63293	0.00
24/07/2006	JN05 On 03-August-06	7.25	Put	Option on jNote	0	0	0	0	0.00
24/07/2006	JN05 On 02-November-06	7.25	Call	Option on jNote	67138	65848	67138	65848	0.00
24/07/2006	JN05 On 02-November-06	7.25	Put	Option on jNote	33	44	33	44	0.00
24/07/2006	JN10 On 03-August-06			jNote	8.7700	8.7320	0.5793	0.5779	0.00
24/07/2006	JN10 On 02-November-06			jNote	8.8000	8.7610	0.5798	0.5784	0.00
24/07/2006	JN10 On 03-August-06	7.25	Call	Option on jNote	100127	98086	100127	98086	0.00
24/07/2006	JN10 On 03-August-06	7.25	Put	Option on jNote	0	0	0	0	0.00
24/07/2006	JN10 On 02-November-06	7.25	Call	Option on jNote	101914	99760	101914	99760	0.00

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24/07/2006	JN10 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
24/07/2006	JROD On 31-January-07			jRod	7.7000	7.7070	0.0021	0.0017	0.00
24/07/2006	JROD On 28-February-07			jRod	7.9000	7.9110	0.0005	0.0002	0.00
24/07/2006	JROD On 31-July-06			jRod	7.0400	7.0400	0.0023	0.0019	0.00
24/07/2006	JROD On 31-August-06			jRod	7.2600	7.2720	0.0017	0.0013	0.00
24/07/2006	JROD On 29-September-06			jRod	7.4700	7.4760	0.0011	0.0007	0.00
24/07/2006	JROD On 31-October-06			jRod	7.3800	7.3810	0.0030	0.0026	0.00
24/07/2006	JROD On 30-November-06			jRod	7.6200	7.6250	0.0017	0.0013	0.00
24/07/2006	JROD On 29-December-06			jRod	7.8300	7.8330	0.0007	0.0003	0.00
24/07/2006	R153 On 01-February-07			Bond Future	8.4200	8.3820	119.5544	119.6628	0.00
24/07/2006	R153 On 03-August-06			Bond Future	8.3700	8.3470	121.3630	121.4299	944.00
24/07/2006	R153 On 02-November-06			Bond Future	8.4000	8.3700	117.1446	117.2602	0.00
24/07/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	16713	17406	16713	17406	0.00
24/07/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	15565	15173	15565	15173	0.00
24/07/2006	R153 On 03-August-06	8.25	Call	Option on Bond Future	1676	2332	1676	2332	0.00
24/07/2006	R153 On 03-August-06	8.25	Put	Option on Bond Future	5957	5944	5957	5944	0.00
24/07/2006	R153 On 02-November-06	8.45	Call	Option on Bond Future	11812	12594	11812	12594	0.00
24/07/2006	R153 On 02-November-06	8.45	Put	Option on Bond Future	10169	9795	10169	9795	0.00
24/07/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	13138	13755	13138	13755	0.00
24/07/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	18571	18104	18571	18104	0.00
24/07/2006	R153 On 02-November-06	8.25	Call	Option on Bond Future	8198	8854	8198	8854	0.00
24/07/2006	R153 On 02-November-06	8.25	Put	Option on Bond Future	13569	13069	13569	13069	102.00
24/07/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	22831	23622	22831	23622	0.00
24/07/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	11900	11607	11900	11607	0.00
24/07/2006	R153 On 03-August-06	8.50	Call	Option on Bond Future	6569	7468	6569	7468	0.00
24/07/2006	R153 On 03-August-06	8.50	Put	Option on Bond Future	1570	1800	1570	1800	0.00
24/07/2006	R153 On 02-November-06	8.55	Call	Option on Bond Future	13879	14716	13879	14716	0.00
24/07/2006	R153 On 02-November-06	8.55	Put	Option on Bond Future	8749	8430	8749	8430	0.00
24/07/2006	R153 On 03-August-06	8.55	Call	Option on Bond Future	7970	8863	7970	8863	0.00
24/07/2006	R153 On 03-August-06	8.55	Put	Option on Bond Future	1125	1349	1125	1349	0.00
24/07/2006	R153 On 02-November-06	8.75	Call	Option on Bond Future	18474	19406	18474	19406	0.00
24/07/2006	R153 On 02-November-06	8.75	Put	Option on Bond Future	6411	6187	6411	6187	0.00
24/07/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	18657	19385	18657	19385	0.00

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24/07/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	14236	13880	14236	13880	0.00
24/07/2006	R153 On 03-August-06	8.45	Call	Option on Bond Future	5294	6183	5294	6183	0.00
24/07/2006	R153 On 03-August-06	8.45	Put	Option on Bond Future	2142	2363	2142	2363	0.00
24/07/2006	R153 On 02-November-06	8.50	Call	Option on Bond Future	12823	13633	12823	13633	0.00
24/07/2006	R153 On 02-November-06	8.50	Put	Option on Bond Future	9435	9089	9435	9089	0.00
24/07/2006	R153 On 03-August-06	8.75	Call	Option on Bond Future	14425	15218	14425	15218	0.00
24/07/2006	R153 On 03-August-06	8.75	Put	Option on Bond Future	238	363	238	363	0.00
24/07/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	17670	18380	17670	18380	0.00
24/07/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	14884	14510	14884	14510	0.00
24/07/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	28462	29321	28462	29321	0.00
24/07/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	9460	9235	9460	9235	0.00
24/07/2006	R153 On 03-August-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
24/07/2006	R153 On 03-August-06	7.50	Put	Option on Bond Future	32698	32029	32698	32029	100.00
24/07/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	9249	9762	9249	9762	0.00
24/07/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	22978	22407	22978	22407	0.00
24/07/2006	R153 On 03-August-06	8.00	Call	Option on Bond Future	161	348	161	348	0.00
24/07/2006	R153 On 03-August-06	8.00	Put	Option on Bond Future	13818	13336	13818	13336	0.00
24/07/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	4684	5167	4684	5167	0.00
24/07/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	18899	18226	18899	18226	0.00
24/07/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	6128	6531	6128	6531	0.00
24/07/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	28228	27547	28228	27547	0.00
24/07/2006	R153 On 03-August-06	7.75	Call	Option on Bond Future	4	18	4	18	0.00
24/07/2006	R153 On 03-August-06	7.75	Put	Option on Bond Future	23132	22478	23132	22478	0.00
24/07/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	2334	2645	2334	2645	0.00
24/07/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	25479	24635	25479	24635	0.00
24/07/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	3727	4022	3727	4022	0.00
24/07/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	34277	33487	34277	33487	0.00
24/07/2006	R153 On 02-November-06	7.50	Call	Option on Bond Future	960	1128	960	1128	0.00
24/07/2006	R153 On 02-November-06	7.50	Put	Option on Bond Future	33123	32135	33123	32135	0.00
24/07/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	2377	2591	2377	2591	0.00
24/07/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	41454	40584	41454	40584	0.00
24/07/2006	R153 On 03-August-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
24/07/2006	R153 On 03-August-06	7.25	Put	Option on Bond Future	42366	41697	42366	41697	0.00

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24/07/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	403	489	403	489	0.00
24/07/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	41671	40602	41671	40602	0.00
24/07/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	1452	1601	1452	1601	0.00
24/07/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	49135	48199	49135	48199	0.00
24/07/2006	R153 On 03-August-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
24/07/2006	R153 On 03-August-06	7.00	Put	Option on Bond Future	52134	51465	52134	51465	0.00
24/07/2006	R153 On 02-November-06	7.00	Call	Option on Bond Future	151	190	151	190	0.00
24/07/2006	R153 On 02-November-06	7.00	Put	Option on Bond Future	50614	49497	50614	49497	0.00
24/07/2006	R153 On 03-August-06	9.00	Call	Option on Bond Future	23301	23998	23301	23998	0.00
24/07/2006	R153 On 03-August-06	9.00	Put	Option on Bond Future	21	49	21	49	0.00
24/07/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	473	534	473	534	0.00
24/07/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	65608	64586	65608	64586	0.00
24/07/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	848	946	848	946	0.00
24/07/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	57217	56231	57217	56231	0.00
24/07/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	34534	35447	34534	35447	0.00
24/07/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	7535	7364	7535	7364	0.00
24/07/2006	R153 On 02-November-06	6.75	Call	Option on Bond Future	50	66	50	66	0.00
24/07/2006	R153 On 02-November-06	6.75	Put	Option on Bond Future	59798	58658	59798	58658	0.00
24/07/2006	R153 On 02-November-06	6.50	Call	Option on Bond Future	15	20	15	20	0.00
24/07/2006	R153 On 02-November-06	6.50	Put	Option on Bond Future	69138	67988	69138	67988	0.00
24/07/2006	R153 On 02-November-06	9.00	Call	Option on Bond Future	24907	25927	24907	25927	0.00
24/07/2006	R153 On 02-November-06	9.00	Put	Option on Bond Future	4252	4116	4252	4116	0.00
24/07/2006	R153 On 02-November-06	9.25	Call	Option on Bond Future	31951	33030	31951	33030	0.00
24/07/2006	R153 On 02-November-06	9.25	Put	Option on Bond Future	2788	2711	2788	2711	0.00
24/07/2006	R157 On 01-February-07			Bond Future	8.5700	8.5380	134.9241	135.1531	0.00
24/07/2006	R157 On 03-August-06			Bond Future	8.5300	8.4930	136.3752	136.6383	118.00
24/07/2006	R157 On 02-November-06			Bond Future	8.5600	8.5250	132.2102	132.4375	0.00
24/07/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	32392	33820	32392	33820	0.00
24/07/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	33823	32960	33823	32960	0.00
24/07/2006	R157 On 03-August-06	8.50	Call	Option on Bond Future	5938	8186	5938	8186	0.00
24/07/2006	R157 On 03-August-06	8.50	Put	Option on Bond Future	8042	7659	8042	7659	0.00
24/07/2006	R157 On 02-November-06	8.50	Call	Option on Bond Future	20484	21923	20484	21923	0.00
24/07/2006	R157 On 02-November-06	8.50	Put	Option on Bond Future	24594	23761	24594	23761	122.00

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24/07/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	30675	32063	30675	32063	0.00
24/07/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	35691	34790	35691	34790	0.00
24/07/2006	R157 On 03-August-06	8.45	Call	Option on Bond Future	4354	6356	4354	6356	0.00
24/07/2006	R157 On 03-August-06	8.45	Put	Option on Bond Future	10227	9598	10227	9598	0.00
24/07/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	39804	41382	39804	41382	0.00
24/07/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	27023	26312	27023	26312	0.00
24/07/2006	R157 On 03-August-06	8.75	Call	Option on Bond Future	18257	21080	18257	21080	0.00
24/07/2006	R157 On 03-August-06	8.75	Put	Option on Bond Future	1736	1929	1736	1929	0.00
24/07/2006	R157 On 02-November-06	8.75	Call	Option on Bond Future	30912	32632	30912	32632	0.00
24/07/2006	R157 On 02-November-06	8.75	Put	Option on Bond Future	16806	16253	16806	16253	0.00
24/07/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	35990	37495	35990	37495	0.00
24/07/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	30289	29503	30289	29503	0.00
24/07/2006	R157 On 03-August-06	8.55	Call	Option on Bond Future	7840	10293	7840	10293	0.00
24/07/2006	R157 On 03-August-06	8.55	Put	Option on Bond Future	6190	6012	6190	6012	0.00
24/07/2006	R157 On 02-November-06	8.60	Call	Option on Bond Future	24405	25965	24405	25965	0.00
24/07/2006	R157 On 02-November-06	8.60	Put	Option on Bond Future	21188	20474	21188	20474	0.00
24/07/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	34164	35630	34164	35630	0.00
24/07/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	32022	31198	32022	31198	0.00
24/07/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	52153	53900	52153	53900	0.00
24/07/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	21902	21360	21902	21360	0.00
24/07/2006	R157 On 02-November-06	9.00	Call	Option on Bond Future	43097	45028	43097	45028	0.00
24/07/2006	R157 On 02-November-06	9.00	Put	Option on Bond Future	11116	10774	11116	10774	0.00
24/07/2006	R157 On 03-August-06	7.75	Call	Option on Bond Future	0	3	0	3	0.00
24/07/2006	R157 On 03-August-06	7.75	Put	Option on Bond Future	60204	57577	60204	57577	100.00
24/07/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	21944	23112	21944	23112	0.00
24/07/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	45091	43969	45091	43969	0.00
24/07/2006	R157 On 03-August-06	8.25	Call	Option on Bond Future	850	1729	850	1729	0.00
24/07/2006	R157 On 03-August-06	8.25	Put	Option on Bond Future	21944	20193	21944	20193	0.00
24/07/2006	R157 On 02-November-06	8.25	Call	Option on Bond Future	12335	13442	12335	13442	0.00
24/07/2006	R157 On 02-November-06	8.25	Put	Option on Bond Future	35012	33845	35012	33845	0.00
24/07/2006	R157 On 03-August-06	8.00	Call	Option on Bond Future	35	146	35	146	0.00
24/07/2006	R157 On 03-August-06	8.00	Put	Option on Bond Future	40493	37974	40493	37974	0.00
24/07/2006	R157 On 02-November-06	8.00	Call	Option on Bond Future	6555	7313	6555	7313	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2006	R157 On 02-November-06	8.00	Put	Option on Bond Future	48155	46641	48155	46641	0.00
24/07/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	14768	15700	14768	15700	0.00
24/07/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	56387	55029	56387	55029	0.00
24/07/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	9188	9881	9188	9881	0.00
24/07/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	69627	68030	69627	68030	0.00
24/07/2006	R157 On 02-November-06	7.75	Call	Option on Bond Future	2982	3429	2982	3429	0.00
24/07/2006	R157 On 02-November-06	7.75	Put	Option on Bond Future	63871	62045	63871	62045	158.00
24/07/2006	R157 On 03-August-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
24/07/2006	R157 On 03-August-06	7.50	Put	Option on Bond Future	80340	77710	80340	77710	0.00
24/07/2006	R157 On 02-November-06	7.50	Call	Option on Bond Future	1337	1584	1337	1584	0.00
24/07/2006	R157 On 02-November-06	7.50	Put	Option on Bond Future	81888	79862	81888	79862	0.00
24/07/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	5879	6386	5879	6386	0.00
24/07/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	85495	83712	85495	83712	0.00
24/07/2006	R157 On 03-August-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
24/07/2006	R157 On 03-August-06	7.25	Put	Option on Bond Future	100876	98246	100876	98246	0.00
24/07/2006	R157 On 02-November-06	7.25	Call	Option on Bond Future	536	657	536	657	0.00
24/07/2006	R157 On 02-November-06	7.25	Put	Option on Bond Future	101130	98977	101130	98977	0.00
24/07/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	3591	3944	3591	3944	0.00
24/07/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	102746	100809	102746	100809	0.00
24/07/2006	R157 On 03-August-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
24/07/2006	R157 On 03-August-06	7.00	Put	Option on Bond Future	121820	119190	121820	119190	0.00
24/07/2006	R157 On 03-August-06	9.00	Call	Option on Bond Future	34999	37735	34999	37735	0.00
24/07/2006	R157 On 03-August-06	9.00	Put	Option on Bond Future	210	316	210	316	0.00
24/07/2006	R157 On 03-August-06	9.25	Call	Option on Bond Future	52722	55373	52722	55373	0.00
24/07/2006	R157 On 03-August-06	9.25	Put	Option on Bond Future	15	36	15	36	0.00
24/07/2006	R157 On 02-November-06	6.75	Call	Option on Bond Future	60	80	60	80	0.00
24/07/2006	R157 On 02-November-06	6.75	Put	Option on Bond Future	141918	139664	141918	139664	0.00
24/07/2006	R157 On 02-November-06	7.00	Call	Option on Bond Future	191	243	191	243	0.00
24/07/2006	R157 On 02-November-06	7.00	Put	Option on Bond Future	121217	118996	121217	118996	0.00
24/07/2006	R157 On 02-November-06	9.25	Call	Option on Bond Future	56740	58818	56740	58818	0.00
24/07/2006	R157 On 02-November-06	9.25	Put	Option on Bond Future	7220	7024	7220	7024	0.00
24/07/2006	R157 On 02-November-06	9.50	Call	Option on Bond Future	71345	73516	71345	73516	0.00
24/07/2006	R157 On 02-November-06	9.50	Put	Option on Bond Future	4612	4510	4612	4510	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2006	R157 On 02-November-06	9.75	Call	Option on Bond Future	86534	88761	86534	88761	0.00
24/07/2006	R157 On 02-November-06	9.75	Put	Option on Bond Future	2910	2864	2910	2864	0.00
24/07/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	2089	2322	2089	2322	0.00
24/07/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	121154	119097	121154	119097	0.00
24/07/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	64459	66340	64459	66340	0.00
24/07/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	17058	16650	17058	16650	0.00
24/07/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	77468	79456	77468	79456	0.00
24/07/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	13230	12928	13230	12928	0.00
24/07/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	91046	93116	91046	93116	0.00
24/07/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	10278	10059	10278	10059	0.00
24/07/2006	R157 On 02-November-06	8.45	Call	Option on Bond Future	18667	20044	18667	20044	0.00
24/07/2006	R157 On 02-November-06	8.45	Put	Option on Bond Future	26463	25566	26463	25566	0.00
24/07/2006	R157 On 02-November-06	8.55	Call	Option on Bond Future	22401	23902	22401	23902	0.00
24/07/2006	R157 On 02-November-06	8.55	Put	Option on Bond Future	22841	22068	22841	22068	0.00
24/07/2006	R186 On 01-February-07			Bond Future	8.3100	8.2720	122.4851	122.8893	0.00
24/07/2006	R186 On 03-August-06			Bond Future	8.3000	8.2630	122.8276	123.2258	60.00
24/07/2006	R186 On 02-November-06			Bond Future	8.3100	8.2730	125.2118	125.6184	0.00
24/07/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	49618	52082	49618	52082	0.00
24/07/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	56139	54562	56139	54562	0.00
24/07/2006	R186 On 03-August-06	8.25	Call	Option on Bond Future	8058	11340	8058	11340	0.00
24/07/2006	R186 On 03-August-06	8.25	Put	Option on Bond Future	13525	12825	13525	12825	0.00
24/07/2006	R186 On 02-November-06	8.25	Call	Option on Bond Future	31141	33650	31141	33650	0.00
24/07/2006	R186 On 02-November-06	8.25	Put	Option on Bond Future	37816	36259	37816	36259	0.00
24/07/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	65134	67931	65134	67931	0.00
24/07/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	43923	42678	43923	42678	0.00
24/07/2006	R186 On 03-August-06	8.50	Call	Option on Bond Future	25572	29826	25572	29826	0.00
24/07/2006	R186 On 03-August-06	8.50	Put	Option on Bond Future	2975	3246	2975	3246	0.00
24/07/2006	R186 On 02-November-06	8.50	Call	Option on Bond Future	46615	49623	46615	49623	0.00
24/07/2006	R186 On 02-November-06	8.50	Put	Option on Bond Future	25390	24332	25390	24332	0.00
24/07/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	52579	55114	52579	55114	0.00
24/07/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	53476	51969	53476	51969	0.00
24/07/2006	R186 On 02-November-06	8.30	Call	Option on Bond Future	33993	36610	33993	36610	0.00
24/07/2006	R186 On 02-November-06	8.30	Put	Option on Bond Future	35008	33559	35008	33559	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2006	R186 On 03-August-06	8.30	Call	Option on Bond Future	10704	14315	10704	14315	0.00
24/07/2006	R186 On 03-August-06	8.30	Put	Option on Bond Future	10477	10105	10477	10105	0.00
24/07/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	46725	49117	46725	49117	0.00
24/07/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	58912	57263	58912	57263	0.00
24/07/2006	R186 On 03-August-06	8.20	Call	Option on Bond Future	5833	8723	5833	8723	0.00
24/07/2006	R186 On 03-August-06	8.20	Put	Option on Bond Future	17035	15942	17035	15942	0.00
24/07/2006	R186 On 02-November-06	8.20	Call	Option on Bond Future	28363	30758	28363	30758	0.00
24/07/2006	R186 On 02-November-06	8.20	Put	Option on Bond Future	40738	39067	40738	39067	0.00
24/07/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	35979	38064	35979	38064	0.00
24/07/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	71235	69279	71235	69279	0.00
24/07/2006	R186 On 03-August-06	8.00	Call	Option on Bond Future	1047	2231	1047	2231	0.00
24/07/2006	R186 On 03-August-06	8.00	Put	Option on Bond Future	35610	32811	35610	32811	0.00
24/07/2006	R186 On 02-November-06	8.00	Call	Option on Bond Future	18637	20549	18637	20549	0.00
24/07/2006	R186 On 02-November-06	8.00	Put	Option on Bond Future	54228	52074	54228	52074	0.00
24/07/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	24600	26277	24600	26277	0.00
24/07/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	89638	87273	89638	87273	0.00
24/07/2006	R186 On 03-August-06	7.75	Call	Option on Bond Future	38	171	38	171	0.00
24/07/2006	R186 On 03-August-06	7.75	Put	Option on Bond Future	64772	60923	64772	60923	0.00
24/07/2006	R186 On 02-November-06	7.75	Call	Option on Bond Future	9851	11147	9851	11147	0.00
24/07/2006	R186 On 02-November-06	7.75	Put	Option on Bond Future	75420	72651	75420	72651	0.00
24/07/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	15631	16894	15631	16894	0.00
24/07/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	111542	108763	111542	108763	0.00
24/07/2006	R186 On 03-August-06	7.50	Call	Option on Bond Future	0	3	0	3	0.00
24/07/2006	R186 On 03-August-06	7.50	Put	Option on Bond Future	96031	92052	96031	92052	0.00
24/07/2006	R186 On 02-November-06	7.50	Call	Option on Bond Future	4411	5163	4411	5163	0.00
24/07/2006	R186 On 02-November-06	7.50	Put	Option on Bond Future	101066	97752	101066	97752	0.00
24/07/2006	R186 On 03-August-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
24/07/2006	R186 On 03-August-06	7.25	Put	Option on Bond Future	128502	124519	128502	124519	0.00
24/07/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	9051	9925	9051	9925	0.00
24/07/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	136972	133805	136972	133805	0.00
24/07/2006	R186 On 02-November-06	7.25	Call	Option on Bond Future	1591	1945	1591	1945	0.00
24/07/2006	R186 On 02-November-06	7.25	Put	Option on Bond Future	130489	126777	130489	126777	0.00
24/07/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	5415	6012	5415	6012	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	166536	163091	166536	163091	0.00
24/07/2006	R186 On 03-August-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
24/07/2006	R186 On 03-August-06	7.00	Put	Option on Bond Future	162199	158217	162199	158217	0.00
24/07/2006	R186 On 02-November-06	7.00	Call	Option on Bond Future	572	728	572	728	0.00
24/07/2006	R186 On 02-November-06	7.00	Put	Option on Bond Future	162919	159010	162919	159010	0.00
24/07/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	3058	3442	3058	3442	0.00
24/07/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	198618	194960	198618	194960	0.00
24/07/2006	R186 On 03-August-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
24/07/2006	R186 On 03-August-06	6.75	Put	Option on Bond Future	197177	193195	197177	193195	0.00
24/07/2006	R186 On 02-November-06	6.75	Call	Option on Bond Future	177	236	177	236	0.00
24/07/2006	R186 On 02-November-06	6.75	Put	Option on Bond Future	197235	193228	197235	193228	0.00
24/07/2006	R186 On 03-August-06	8.75	Call	Option on Bond Future	50047	54201	50047	54201	0.00
24/07/2006	R186 On 03-August-06	8.75	Put	Option on Bond Future	374	546	374	546	0.00
24/07/2006	R186 On 03-August-06	9.00	Call	Option on Bond Future	75829	79846	75829	79846	0.00
24/07/2006	R186 On 03-August-06	9.00	Put	Option on Bond Future	28	63	28	63	0.00
24/07/2006	R186 On 03-August-06	9.25	Call	Option on Bond Future	101022	105009	101022	105009	0.00
24/07/2006	R186 On 03-August-06	9.25	Put	Option on Bond Future	1	5	1	5	0.00
24/07/2006	R186 On 02-November-06	8.75	Call	Option on Bond Future	64827	68219	64827	68219	0.00
24/07/2006	R186 On 02-November-06	8.75	Put	Option on Bond Future	16678	16004	16678	16004	0.00
24/07/2006	R186 On 02-November-06	9.00	Call	Option on Bond Future	84897	88558	84897	88558	0.00
24/07/2006	R186 On 02-November-06	9.00	Put	Option on Bond Future	10758	10353	10758	10353	0.00
24/07/2006	R186 On 02-November-06	6.50	Call	Option on Bond Future	46	65	46	65	0.00
24/07/2006	R186 On 02-November-06	6.50	Put	Option on Bond Future	233132	229085	233132	229085	0.00
24/07/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	1624	1856	1624	1856	0.00
24/07/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	232919	229109	232919	229109	0.00
24/07/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	82223	85301	82223	85301	0.00
24/07/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	34242	33278	34242	33278	0.00
24/07/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	100436	103742	100436	103742	0.00
24/07/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	26606	25871	26606	25871	0.00
24/07/2006	R194 On 01-February-07			Bond Future	8.4700	8.4230	105.9048	105.9501	0.00
24/07/2006	R194 On 03-August-06			Bond Future	8.3300	8.2910	106.7713	106.8210	208.00
24/07/2006	R194 On 02-November-06			Bond Future	8.4300	8.3840	103.7716	103.8236	0.00
24/07/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	5371	5647	5371	5647	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	5049	4871	5049	4871	0.00
24/07/2006	R194 On 03-August-06	8.25	Call	Option on Bond Future	869	1255	869	1255	0.00
24/07/2006	R194 On 03-August-06	8.25	Put	Option on Bond Future	1967	1855	1967	1855	0.00
24/07/2006	R194 On 02-November-06	8.50	Call	Option on Bond Future	4501	4845	4501	4845	0.00
24/07/2006	R194 On 02-November-06	8.50	Put	Option on Bond Future	3586	3410	3586	3410	0.00
24/07/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	4038	4276	4038	4276	0.00
24/07/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	6237	6022	6237	6022	0.00
24/07/2006	R194 On 02-November-06	8.25	Call	Option on Bond Future	2866	3142	2866	3142	0.00
24/07/2006	R194 On 02-November-06	8.25	Put	Option on Bond Future	5047	4803	5047	4803	0.00
24/07/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	6921	7230	6921	7230	0.00
24/07/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	4087	3943	4087	3943	0.00
24/07/2006	R194 On 03-August-06	8.55	Call	Option on Bond Future	3622	4160	3622	4160	0.00
24/07/2006	R194 On 03-August-06	8.55	Put	Option on Bond Future	339	380	339	380	0.00
24/07/2006	R194 On 02-November-06	8.60	Call	Option on Bond Future	5225	5592	5225	5592	0.00
24/07/2006	R194 On 02-November-06	8.60	Put	Option on Bond Future	3075	2922	3075	2922	0.00
24/07/2006	R194 On 03-August-06	8.45	Call	Option on Bond Future	2495	3016	2495	3016	0.00
24/07/2006	R194 On 03-August-06	8.45	Put	Option on Bond Future	669	693	669	693	0.00
24/07/2006	R194 On 03-August-06	8.50	Call	Option on Bond Future	3039	3573	3039	3573	0.00
24/07/2006	R194 On 03-August-06	8.50	Put	Option on Bond Future	485	521	485	521	0.00
24/07/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	6597	6900	6597	6900	0.00
24/07/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	4265	4114	4265	4114	0.00
24/07/2006	R194 On 03-August-06	8.75	Call	Option on Bond Future	6251	6774	6251	6774	0.00
24/07/2006	R194 On 03-August-06	8.75	Put	Option on Bond Future	62	89	62	89	0.00
24/07/2006	R194 On 03-August-06	8.00	Call	Option on Bond Future	104	231	104	231	0.00
24/07/2006	R194 On 03-August-06	8.00	Put	Option on Bond Future	4871	4501	4871	4501	0.00
24/07/2006	R194 On 02-November-06	8.00	Call	Option on Bond Future	1669	1872	1669	1872	0.00
24/07/2006	R194 On 02-November-06	8.00	Put	Option on Bond Future	6960	6643	6960	6643	0.00
24/07/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	2878	3077	2878	3077	0.00
24/07/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	7608	7353	7608	7353	0.00
24/07/2006	R194 On 03-August-06	7.75	Call	Option on Bond Future	4	17	4	17	0.00
24/07/2006	R194 On 03-August-06	7.75	Put	Option on Bond Future	8458	7974	8458	7974	0.00
24/07/2006	R194 On 02-November-06	7.75	Call	Option on Bond Future	859	991	859	991	0.00
24/07/2006	R194 On 02-November-06	7.75	Put	Option on Bond Future	9272	8885	9272	8885	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	1962	2119	1962	2119	0.00
24/07/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	9232	8936	9232	8936	0.00
24/07/2006	R194 On 03-August-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
24/07/2006	R194 On 03-August-06	7.50	Put	Option on Bond Future	12160	11663	12160	11663	0.00
24/07/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	1255	1373	1255	1373	0.00
24/07/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	11075	10740	11075	10740	0.00
24/07/2006	R194 On 02-November-06	7.50	Call	Option on Bond Future	378	453	378	453	0.00
24/07/2006	R194 On 02-November-06	7.50	Put	Option on Bond Future	11928	11483	11928	11483	0.00
24/07/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	829	917	829	917	0.00
24/07/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	13208	12842	13208	12842	0.00
24/07/2006	R194 On 03-August-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
24/07/2006	R194 On 03-August-06	7.25	Put	Option on Bond Future	15884	15386	15884	15386	0.00
24/07/2006	R194 On 02-November-06	7.25	Call	Option on Bond Future	167	207	167	207	0.00
24/07/2006	R194 On 02-November-06	7.25	Put	Option on Bond Future	14867	14387	14867	14387	0.00
24/07/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	528	591	528	591	0.00
24/07/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	15476	15085	15476	15085	0.00
24/07/2006	R194 On 02-November-06	7.00	Call	Option on Bond Future	67	86	67	86	0.00
24/07/2006	R194 On 02-November-06	7.00	Put	Option on Bond Future	17930	17429	17930	17429	0.00
24/07/2006	R194 On 03-August-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
24/07/2006	R194 On 03-August-06	7.00	Put	Option on Bond Future	19626	19128	19626	19128	0.00
24/07/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	324	367	324	367	0.00
24/07/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	17850	17439	17850	17439	0.00
24/07/2006	R194 On 02-November-06	6.75	Call	Option on Bond Future	24	32	24	32	0.00
24/07/2006	R194 On 02-November-06	6.75	Put	Option on Bond Future	21064	20553	21064	20553	0.00
24/07/2006	R194 On 03-August-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
24/07/2006	R194 On 03-August-06	6.75	Put	Option on Bond Future	23386	22889	23386	22889	0.00
24/07/2006	R194 On 03-August-06	9.00	Call	Option on Bond Future	9810	10313	9810	10313	0.00
24/07/2006	R194 On 03-August-06	9.00	Put	Option on Bond Future	5	10	5	10	0.00
24/07/2006	R194 On 02-November-06	6.00	Call	Option on Bond Future	1	1	1	1	0.00
24/07/2006	R194 On 02-November-06	6.00	Put	Option on Bond Future	30655	30136	30655	30136	0.00
24/07/2006	R194 On 02-November-06	6.25	Call	Option on Bond Future	2	3	2	3	0.00
24/07/2006	R194 On 02-November-06	6.25	Put	Option on Bond Future	27438	26919	27438	26919	0.00
24/07/2006	R194 On 02-November-06	6.50	Call	Option on Bond Future	8	11	8	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2006	R194 On 02-November-06	6.50	Put	Option on Bond Future	24239	23722	24239	23722	0.00
24/07/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	59	69	59	69	0.00
24/07/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	25378	24935	25378	24935	0.00
24/07/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	108	126	108	126	0.00
24/07/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	22820	22384	22820	22384	0.00
24/07/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	191	219	191	219	0.00
24/07/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	20305	19879	20305	19879	0.00
24/07/2006	R194 On 02-November-06	8.55	Call	Option on Bond Future	4856	5212	4856	5212	0.00
24/07/2006	R194 On 02-November-06	8.55	Put	Option on Bond Future	3323	3159	3323	3159	0.00
24/07/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	6280	6577	6280	6577	0.00
24/07/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	4450	4293	4450	4293	0.00
24/07/2006	R201 On 01-February-07			Bond Future	8.5800	8.5430	102.0708	102.2811	0.00
24/07/2006	R201 On 03-August-06			Bond Future	8.5400	8.5060	102.3617	102.5700	26.00
24/07/2006	R201 On 02-November-06			Bond Future	8.5700	8.5330	104.3498	104.5591	0.00
24/07/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	26552	27837	26552	27837	0.00
24/07/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	28256	27438	28256	27438	0.00
24/07/2006	R201 On 03-August-06	8.50	Call	Option on Bond Future	4381	6118	4381	6118	0.00
24/07/2006	R201 On 03-August-06	8.50	Put	Option on Bond Future	6821	6475	6821	6475	0.00
24/07/2006	R201 On 02-November-06	8.55	Call	Option on Bond Future	17423	18751	17423	18751	0.00
24/07/2006	R201 On 02-November-06	8.55	Put	Option on Bond Future	18527	17762	18527	17762	0.00
24/07/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	25040	26288	25040	26288	0.00
24/07/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	29593	28739	29593	28739	0.00
24/07/2006	R201 On 03-August-06	8.45	Call	Option on Bond Future	3193	4729	3193	4729	0.00
24/07/2006	R201 On 03-August-06	8.45	Put	Option on Bond Future	8619	8073	8619	8073	0.00
24/07/2006	R201 On 02-November-06	8.50	Call	Option on Bond Future	15922	17194	15922	17194	0.00
24/07/2006	R201 On 02-November-06	8.50	Put	Option on Bond Future	19938	19118	19938	19118	0.00
24/07/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	33005	34426	33005	34426	0.00
24/07/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	23416	22734	23416	22734	0.00
24/07/2006	R201 On 03-August-06	8.75	Call	Option on Bond Future	13843	16075	13843	16075	0.00
24/07/2006	R201 On 03-August-06	8.75	Put	Option on Bond Future	1521	1671	1521	1671	0.00
24/07/2006	R201 On 02-November-06	8.75	Call	Option on Bond Future	24099	25631	24099	25631	0.00
24/07/2006	R201 On 02-November-06	8.75	Put	Option on Bond Future	13660	13098	13660	13098	0.00
24/07/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	29699	31054	29699	31054	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	25737	24989	25737	24989	0.00
24/07/2006	R201 On 03-August-06	8.60	Call	Option on Bond Future	7503	9545	7503	9545	0.00
24/07/2006	R201 On 03-August-06	8.60	Put	Option on Bond Future	4005	3964	4005	3964	0.00
24/07/2006	R201 On 02-November-06	8.65	Call	Option on Bond Future	20631	22066	20631	22066	0.00
24/07/2006	R201 On 02-November-06	8.65	Put	Option on Bond Future	15942	15284	15942	15284	0.00
24/07/2006	R201 On 02-November-06	8.60	Call	Option on Bond Future	18993	20376	18993	20376	0.00
24/07/2006	R201 On 02-November-06	8.60	Put	Option on Bond Future	17195	16485	17195	16485	0.00
24/07/2006	R201 On 03-August-06	8.55	Call	Option on Bond Future	5819	7726	5819	7726	0.00
24/07/2006	R201 On 03-August-06	8.55	Put	Option on Bond Future	5285	5109	5285	5109	0.00
24/07/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	41918	43488	41918	43488	0.00
24/07/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	18439	17906	18439	17906	0.00
24/07/2006	R201 On 03-August-06	9.00	Call	Option on Bond Future	26997	29170	26997	29170	0.00
24/07/2006	R201 On 03-August-06	9.00	Put	Option on Bond Future	189	278	189	278	0.00
24/07/2006	R201 On 02-November-06	9.00	Call	Option on Bond Future	33648	35381	33648	35381	0.00
24/07/2006	R201 On 02-November-06	9.00	Put	Option on Bond Future	9017	8657	9017	8657	0.00
24/07/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	18147	19202	18147	19202	0.00
24/07/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	37098	36051	37098	36051	0.00
24/07/2006	R201 On 03-August-06	8.25	Call	Option on Bond Future	609	1266	609	1266	0.00
24/07/2006	R201 On 03-August-06	8.25	Put	Option on Bond Future	18093	16667	18093	16667	0.00
24/07/2006	R201 On 02-November-06	8.25	Call	Option on Bond Future	9580	10550	9580	10550	0.00
24/07/2006	R201 On 02-November-06	8.25	Put	Option on Bond Future	28321	27199	28321	27199	0.00
24/07/2006	R201 On 03-August-06	8.00	Call	Option on Bond Future	25	105	25	105	0.00
24/07/2006	R201 On 03-August-06	8.00	Put	Option on Bond Future	32841	30839	32841	30839	0.00
24/07/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	5098	5760	5098	5760	0.00
24/07/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	38839	37408	38839	37408	0.00
24/07/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	12411	13260	12411	13260	0.00
24/07/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	46024	44770	46024	44770	0.00
24/07/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	7941	8583	7941	8583	0.00
24/07/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	56481	55021	56481	55021	0.00
24/07/2006	R201 On 03-August-06	7.75	Call	Option on Bond Future	0	2	0	2	0.00
24/07/2006	R201 On 03-August-06	7.75	Put	Option on Bond Future	48443	46363	48443	46363	0.00
24/07/2006	R201 On 02-November-06	7.75	Call	Option on Bond Future	2321	2710	2321	2710	0.00
24/07/2006	R201 On 02-November-06	7.75	Put	Option on Bond Future	51343	49638	51343	49638	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2006	R201 On 03-August-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
24/07/2006	R201 On 03-August-06	7.50	Put	Option on Bond Future	64369	62287	64369	62287	0.00
24/07/2006	R201 On 02-November-06	7.50	Call	Option on Bond Future	1044	1258	1044	1258	0.00
24/07/2006	R201 On 02-November-06	7.50	Put	Option on Bond Future	65633	63753	65633	63753	0.00
24/07/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	5212	5690	5212	5690	0.00
24/07/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	68954	67329	68954	67329	0.00
24/07/2006	R201 On 02-November-06	7.25	Call	Option on Bond Future	421	525	421	525	0.00
24/07/2006	R201 On 02-November-06	7.25	Put	Option on Bond Future	80868	78880	80868	78880	0.00
24/07/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	3282	3622	3282	3622	0.00
24/07/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	82502	80740	82502	80740	0.00
24/07/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	1978	2209	1978	2209	0.00
24/07/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	96961	95090	96961	95090	0.00
24/07/2006	R201 On 02-November-06	7.00	Call	Option on Bond Future	151	196	151	196	0.00
24/07/2006	R201 On 02-November-06	7.00	Put	Option on Bond Future	96757	94709	96757	94709	0.00
24/07/2006	R201 On 03-August-06	9.25	Call	Option on Bond Future	41038	43139	41038	43139	0.00
24/07/2006	R201 On 03-August-06	9.25	Put	Option on Bond Future	14	32	14	32	0.00
24/07/2006	R201 On 02-November-06	6.75	Call	Option on Bond Future	48	65	48	65	0.00
24/07/2006	R201 On 02-November-06	6.75	Put	Option on Bond Future	113117	111041	113117	111041	0.00
24/07/2006	R201 On 02-November-06	9.25	Call	Option on Bond Future	44407	46283	44407	46283	0.00
24/07/2006	R201 On 02-November-06	9.25	Put	Option on Bond Future	5843	5626	5843	5626	0.00
24/07/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	1139	1289	1139	1289	0.00
24/07/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	112175	110222	112175	110222	0.00
24/07/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	51557	53250	51557	53250	0.00
24/07/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	14434	14024	14434	14024	0.00
24/07/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	28105	29425	28105	29425	0.00
24/07/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	26971	26189	26971	26189	0.00
24/07/2006	R203 On 01-February-07			Bond Future	8.5400	8.5060	101.2915	101.5025	0.00
24/07/2006	R203 On 03-August-06			Bond Future	8.5100	8.4750	101.4499	101.6605	111.00
24/07/2006	R203 On 02-November-06			Bond Future	8.5300	8.4970	99.2471	99.4614	0.00
24/07/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	19462	20676	19462	20676	0.00
24/07/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	21981	21085	21981	21085	0.00
24/07/2006	R203 On 03-August-06	8.50	Call	Option on Bond Future	4611	6383	4611	6383	0.00
24/07/2006	R203 On 03-August-06	8.50	Put	Option on Bond Future	4961	4627	4961	4627	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2006	R203 On 02-November-06	8.50	Call	Option on Bond Future	13937	15224	13937	15224	0.00
24/07/2006	R203 On 02-November-06	8.50	Put	Option on Bond Future	15872	15017	15872	15017	0.00
24/07/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	28485	29960	28485	29960	0.00
24/07/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	14149	13514	14149	13514	0.00
24/07/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	17386	19573	17386	19573	0.00
24/07/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	410	491	410	491	0.00
24/07/2006	R203 On 02-November-06	8.75	Call	Option on Bond Future	23559	25203	23559	25203	0.00
24/07/2006	R203 On 02-November-06	8.75	Put	Option on Bond Future	8398	7900	8398	7900	0.00
24/07/2006	R203 On 03-August-06	8.60	Call	Option on Bond Future	8798	10889	8798	10889	0.00
24/07/2006	R203 On 03-August-06	8.60	Put	Option on Bond Future	2168	2153	2168	2153	0.00
24/07/2006	R203 On 02-November-06	8.65	Call	Option on Bond Future	19368	20879	19368	20879	0.00
24/07/2006	R203 On 02-November-06	8.65	Put	Option on Bond Future	10997	10366	10997	10366	0.00
24/07/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	22833	24155	22833	24155	0.00
24/07/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	18564	17776	18564	17776	0.00
24/07/2006	R203 On 03-August-06	8.55	Call	Option on Bond Future	6514	8476	6514	8476	0.00
24/07/2006	R203 On 03-August-06	8.55	Put	Option on Bond Future	3366	3222	3366	3222	0.00
24/07/2006	R203 On 02-November-06	8.55	Call	Option on Bond Future	15629	16994	15629	16994	0.00
24/07/2006	R203 On 02-November-06	8.55	Put	Option on Bond Future	14113	13335	14113	13335	0.00
24/07/2006	R203 On 02-November-06	8.60	Call	Option on Bond Future	17440	18880	17440	18880	0.00
24/07/2006	R203 On 02-November-06	8.60	Put	Option on Bond Future	12489	11786	12489	11786	0.00
24/07/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	24639	26014	24639	26014	0.00
24/07/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	16998	16263	16998	16263	0.00
24/07/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	39362	41057	39362	41057	0.00
24/07/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	8553	8138	8553	8138	0.00
24/07/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	33902	36016	33902	36016	0.00
24/07/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	7	15	7	15	0.00
24/07/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	358	843	358	843	0.00
24/07/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	18453	16833	18453	16833	0.00
24/07/2006	R203 On 02-November-06	8.25	Call	Option on Bond Future	7256	8141	7256	8141	0.00
24/07/2006	R203 On 02-November-06	8.25	Put	Option on Bond Future	26691	25434	26691	25434	0.00
24/07/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	12462	13396	12462	13396	0.00
24/07/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	32228	31053	32228	31053	0.00
24/07/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	5	32	5	32	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	36275	34196	36275	34196	0.00
24/07/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	7424	8091	7424	8091	0.00
24/07/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	44841	43397	44841	43397	0.00
24/07/2006	R203 On 02-November-06	8.00	Call	Option on Bond Future	3263	3784	3263	3784	0.00
24/07/2006	R203 On 02-November-06	8.00	Put	Option on Bond Future	40615	38993	40615	38993	0.00
24/07/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	4088	4525	4088	4525	0.00
24/07/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	59567	57894	59567	57894	0.00
24/07/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	0	0	0	0	0.00
24/07/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	54885	52780	54885	52780	0.00
24/07/2006	R203 On 02-November-06	7.75	Call	Option on Bond Future	1246	1504	1246	1504	0.00
24/07/2006	R203 On 02-November-06	7.75	Put	Option on Bond Future	56942	55057	56942	55057	0.00
24/07/2006	R203 On 03-August-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
24/07/2006	R203 On 03-August-06	7.50	Put	Option on Bond Future	73955	71849	73955	71849	0.00
24/07/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	2067	2329	2067	2329	0.00
24/07/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	76034	74185	76034	74185	0.00
24/07/2006	R203 On 02-November-06	7.50	Call	Option on Bond Future	399	504	399	504	0.00
24/07/2006	R203 On 02-November-06	7.50	Put	Option on Bond Future	74877	72840	74877	72840	0.00
24/07/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	954	1097	954	1097	0.00
24/07/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	93843	91875	93843	91875	0.00
24/07/2006	R203 On 03-August-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
24/07/2006	R203 On 03-August-06	7.25	Put	Option on Bond Future	93490	91384	93490	91384	0.00
24/07/2006	R203 On 02-November-06	7.25	Call	Option on Bond Future	105	140	105	140	0.00
24/07/2006	R203 On 02-November-06	7.25	Put	Option on Bond Future	93817	91710	93817	91710	0.00
24/07/2006	R203 On 03-August-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
24/07/2006	R203 On 03-August-06	7.00	Put	Option on Bond Future	113503	111397	113503	111397	0.00
24/07/2006	R203 On 02-November-06	7.00	Call	Option on Bond Future	23	32	23	32	0.00
24/07/2006	R203 On 02-November-06	7.00	Put	Option on Bond Future	113430	111297	113430	111297	0.00
24/07/2006	R203 On 02-November-06	6.50	Call	Option on Bond Future	1	1	1	1	0.00
24/07/2006	R203 On 02-November-06	6.50	Put	Option on Bond Future	154237	152095	154237	152095	0.00
24/07/2006	R203 On 02-November-06	6.75	Call	Option on Bond Future	4	6	4	6	0.00
24/07/2006	R203 On 02-November-06	6.75	Put	Option on Bond Future	133582	131442	133582	131442	0.00
24/07/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	52	64	52	64	0.00
24/07/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	152433	150335	152433	150335	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	152	182	152	182	0.00
24/07/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	132235	130156	132235	130156	0.00
24/07/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	400	470	400	470	0.00
24/07/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	112657	110617	112657	110617	0.00
24/07/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	21107	22376	21107	22376	0.00
24/07/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	20224	19383	20224	19383	0.00
24/07/2006	R204 On 01-February-07			Bond Future	8.5200	8.4840	97.2165	97.4398	0.00
24/07/2006	R204 On 03-August-06			Bond Future	8.4900	8.4600	97.3253	97.5470	83.00
24/07/2006	R204 On 02-November-06			Bond Future	8.5100	8.4780	99.2199	99.4459	0.00
24/07/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	33563	34985	33563	34985	0.00
24/07/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	34643	33832	34643	33832	0.00
24/07/2006	R204 On 03-August-06	8.45	Call	Option on Bond Future	5372	7338	5372	7338	0.00
24/07/2006	R204 On 03-August-06	8.45	Put	Option on Bond Future	8329	8078	8329	8078	0.00
24/07/2006	R204 On 02-November-06	8.50	Call	Option on Bond Future	21833	23323	21833	23323	0.00
24/07/2006	R204 On 02-November-06	8.50	Put	Option on Bond Future	22488	21718	22488	21718	0.00
24/07/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	43886	45488	43886	45488	0.00
24/07/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	27186	26554	27186	26554	0.00
24/07/2006	R204 On 03-August-06	8.55	Call	Option on Bond Future	9253	11545	9253	11545	0.00
24/07/2006	R204 On 03-August-06	8.55	Put	Option on Bond Future	4841	4917	4841	4917	0.00
24/07/2006	R204 On 02-November-06	8.75	Call	Option on Bond Future	32410	34168	32410	34168	0.00
24/07/2006	R204 On 02-November-06	8.75	Put	Option on Bond Future	15080	14578	15080	14578	0.00
24/07/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	39618	41151	39618	41151	0.00
24/07/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	29976	29276	29976	29276	0.00
24/07/2006	R204 On 02-November-06	8.65	Call	Option on Bond Future	27947	29606	27947	29606	0.00
24/07/2006	R204 On 02-November-06	8.65	Put	Option on Bond Future	17756	17155	17756	17155	0.00
24/07/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	35533	36992	35533	36992	0.00
24/07/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	33020	32247	33020	32247	0.00
24/07/2006	R204 On 03-August-06	8.50	Call	Option on Bond Future	7159	9310	7159	9310	0.00
24/07/2006	R204 On 03-August-06	8.50	Put	Option on Bond Future	6422	6356	6422	6356	0.00
24/07/2006	R204 On 02-November-06	8.55	Call	Option on Bond Future	23789	25338	23789	25338	0.00
24/07/2006	R204 On 02-November-06	8.55	Put	Option on Bond Future	20811	20099	20811	20099	0.00
24/07/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	37552	39048	37552	39048	0.00
24/07/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	31465	30729	31465	30729	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2006	R204 On 02-November-06	8.60	Call	Option on Bond Future	25828	27433	25828	27433	0.00
24/07/2006	R204 On 02-November-06	8.60	Put	Option on Bond Future	19234	18579	19234	18579	0.00
24/07/2006	R204 On 03-August-06	8.00	Call	Option on Bond Future	58	205	58	205	0.00
24/07/2006	R204 On 03-August-06	8.00	Put	Option on Bond Future	37146	35075	37146	35075	0.00
24/07/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	55262	57014	55262	57014	0.00
24/07/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	21223	20742	21223	20742	0.00
24/07/2006	R204 On 02-November-06	9.00	Call	Option on Bond Future	44723	46679	44723	46679	0.00
24/07/2006	R204 On 02-November-06	9.00	Put	Option on Bond Future	9862	9558	9862	9558	0.00
24/07/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	24515	25729	24515	25729	0.00
24/07/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	43828	42810	43828	42810	0.00
24/07/2006	R204 On 02-November-06	8.25	Call	Option on Bond Future	13365	14528	13365	14528	0.00
24/07/2006	R204 On 02-November-06	8.25	Put	Option on Bond Future	32473	31375	32473	31375	0.00
24/07/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	7240	8052	7240	8052	0.00
24/07/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	45280	43832	45280	43832	0.00
24/07/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	16925	17914	16925	17914	0.00
24/07/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	54939	53696	54939	53696	0.00
24/07/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	10903	11660	10903	11660	0.00
24/07/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	68099	66623	68099	66623	0.00
24/07/2006	R204 On 02-November-06	7.75	Call	Option on Bond Future	3364	3854	3364	3854	0.00
24/07/2006	R204 On 02-November-06	7.75	Put	Option on Bond Future	60831	59061	60831	59061	0.00
24/07/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	7171	7740	7171	7740	0.00
24/07/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	84044	82380	84044	82380	0.00
24/07/2006	R204 On 02-November-06	7.50	Call	Option on Bond Future	1526	1800	1526	1800	0.00
24/07/2006	R204 On 02-November-06	7.50	Put	Option on Bond Future	78930	76943	78930	76943	0.00
24/07/2006	R204 On 02-November-06	7.25	Call	Option on Bond Future	616	752	616	752	0.00
24/07/2006	R204 On 02-November-06	7.25	Put	Option on Bond Future	98481	96356	98481	96356	0.00
24/07/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	4514	4921	4514	4921	0.00
24/07/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	101571	99746	101571	99746	0.00
24/07/2006	R204 On 02-November-06	7.00	Call	Option on Bond Future	220	279	220	279	0.00
24/07/2006	R204 On 02-November-06	7.00	Put	Option on Bond Future	119085	116884	119085	116884	0.00
24/07/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	2711	2989	2711	2989	0.00
24/07/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	120478	118523	120478	118523	0.00
24/07/2006	R204 On 02-November-06	6.50	Call	Option on Bond Future	19	26	19	26	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2006	R204 On 02-November-06	6.50	Put	Option on Bond Future	162569	160316	162569	160316	0.00
24/07/2006	R204 On 02-November-06	6.75	Call	Option on Bond Future	69	91	69	91	0.00
24/07/2006	R204 On 02-November-06	6.75	Put	Option on Bond Future	140490	138252	140490	138252	0.00
24/07/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	843	953	843	953	0.00
24/07/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	161659	159537	161659	159537	0.00
24/07/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	1551	1731	1551	1731	0.00
24/07/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	140565	138512	140565	138512	0.00
24/07/2006	R204 On 03-August-06	8.25	Call	Option on Bond Future	1174	2147	1174	2147	0.00
24/07/2006	R204 On 03-August-06	8.25	Put	Option on Bond Future	19102	17858	19102	17858	0.00
24/07/2006	R207 On 01-February-07			Bond Future	8.4900	8.4560	90.8294	91.0546	0.00
24/07/2006	R207 On 03-August-06			Bond Future	8.4700	8.4380	90.8084	91.0234	0.00
24/07/2006	R207 On 02-November-06			Bond Future	8.4800	8.4530	92.5725	92.7926	0.00
24/07/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	21187	22491	21187	22491	0.00
24/07/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	23875	22927	23875	22927	0.00
24/07/2006	R207 On 03-August-06	8.45	Call	Option on Bond Future	4559	6352	4559	6352	0.00
24/07/2006	R207 On 03-August-06	8.45	Put	Option on Bond Future	5819	5461	5819	5461	0.00
24/07/2006	R207 On 02-November-06	8.45	Call	Option on Bond Future	8563	9771	8563	9771	0.00
24/07/2006	R207 On 02-November-06	8.45	Put	Option on Bond Future	10984	9992	10984	9992	0.00
24/07/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	28670	30196	28670	30196	0.00
24/07/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	16957	16231	16957	16231	0.00
24/07/2006	R207 On 03-August-06	8.60	Call	Option on Bond Future	11433	13652	11433	13652	0.00
24/07/2006	R207 On 03-August-06	8.60	Put	Option on Bond Future	1660	1729	1660	1729	0.00
24/07/2006	R207 On 02-November-06	8.65	Call	Option on Bond Future	16895	18581	16895	18581	0.00
24/07/2006	R207 On 02-November-06	8.65	Put	Option on Bond Future	4777	4263	4777	4263	0.00
24/07/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	22934	24295	22934	24295	0.00
24/07/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	21993	21102	21993	21102	0.00
24/07/2006	R207 On 03-August-06	8.50	Call	Option on Bond Future	6465	8460	6465	8460	0.00
24/07/2006	R207 On 03-August-06	8.50	Put	Option on Bond Future	4026	3872	4026	3872	0.00
24/07/2006	R207 On 02-November-06	8.50	Call	Option on Bond Future	10341	11679	10341	11679	0.00
24/07/2006	R207 On 02-November-06	8.50	Put	Option on Bond Future	9097	8235	9097	8235	0.00
24/07/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	24765	26182	24765	26182	0.00
24/07/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	20213	19379	20213	19379	0.00
24/07/2006	R207 On 02-November-06	8.55	Call	Option on Bond Future	12327	13790	12327	13790	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2006	R207 On 02-November-06	8.55	Put	Option on Bond Future	7439	6701	7439	6701	0.00
24/07/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	26677	28149	26677	28149	0.00
24/07/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	18535	17756	18535	17756	0.00
24/07/2006	R207 On 03-August-06	8.55	Call	Option on Bond Future	8770	10907	8770	10907	0.00
24/07/2006	R207 On 03-August-06	8.55	Put	Option on Bond Future	2654	2641	2654	2641	0.00
24/07/2006	R207 On 02-November-06	8.60	Call	Option on Bond Future	14516	16095	14516	16095	0.00
24/07/2006	R207 On 02-November-06	8.60	Put	Option on Bond Future	6002	5381	6002	5381	0.00
24/07/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	32889	34516	32889	34516	0.00
24/07/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	14093	13468	14093	13468	0.00
24/07/2006	R207 On 02-November-06	8.75	Call	Option on Bond Future	22165	24032	22165	24032	0.00
24/07/2006	R207 On 02-November-06	8.75	Put	Option on Bond Future	2898	2563	2898	2563	0.00
24/07/2006	R207 On 03-August-06	8.00	Call	Option on Bond Future	14	71	14	71	0.00
24/07/2006	R207 On 03-August-06	8.00	Put	Option on Bond Future	35509	33415	35509	33415	0.00
24/07/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	15038	16108	15038	16108	0.00
24/07/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	32444	31262	32444	31262	0.00
24/07/2006	R207 On 02-November-06	8.25	Call	Option on Bond Future	3491	4182	3491	4182	0.00
24/07/2006	R207 On 02-November-06	8.25	Put	Option on Bond Future	20776	19267	20776	19267	0.00
24/07/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	9207	9989	9207	9989	0.00
24/07/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	45469	44000	45469	44000	0.00
24/07/2006	R207 On 02-November-06	8.00	Call	Option on Bond Future	790	1023	790	1023	0.00
24/07/2006	R207 On 02-November-06	8.00	Put	Option on Bond Future	37125	35158	37125	35158	0.00
24/07/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	5227	5756	5227	5756	0.00
24/07/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	60870	59148	60870	59148	0.00
24/07/2006	R207 On 02-November-06	7.75	Call	Option on Bond Future	112	161	112	161	0.00
24/07/2006	R207 On 02-November-06	7.75	Put	Option on Bond Future	56035	53883	56035	53883	0.00
24/07/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	2735	3062	2735	3062	0.00
24/07/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	78299	76375	78299	76375	0.00
24/07/2006	R207 On 02-November-06	7.50	Call	Option on Bond Future	10	15	10	15	0.00
24/07/2006	R207 On 02-November-06	7.50	Put	Option on Bond Future	76075	73880	76075	73880	0.00
24/07/2006	R207 On 02-November-06	7.25	Call	Option on Bond Future	0	1	0	1	0.00
24/07/2006	R207 On 02-November-06	7.25	Put	Option on Bond Future	96780	94580	96780	94580	0.00
24/07/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	1311	1496	1311	1496	0.00
24/07/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	97354	95288	97354	95288	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	573	667	573	667	0.00
24/07/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	117670	115513	117670	115513	0.00
24/07/2006	R207 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
24/07/2006	R207 On 02-November-06	7.00	Put	Option on Bond Future	118085	115884	118085	115884	0.00
24/07/2006	R207 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
24/07/2006	R207 On 02-November-06	6.75	Put	Option on Bond Future	140000	137799	140000	137799	0.00
24/07/2006	R207 On 02-November-06	9.00	Call	Option on Bond Future	37437	39555	37437	39555	0.00
24/07/2006	R207 On 02-November-06	9.00	Put	Option on Bond Future	634	552	634	552	0.00
24/07/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	227	270	227	270	0.00
24/07/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	138971	136764	138971	136764	0.00
24/07/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	44674	46520	44674	46520	0.00
24/07/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	8501	8095	8501	8095	0.00
24/07/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	81	99	81	99	0.00
24/07/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	161085	158852	161085	158852	0.00
24/07/2006	R207 On 03-August-06	8.25	Call	Option on Bond Future	666	1372	666	1372	0.00
24/07/2006	R207 On 03-August-06	8.25	Put	Option on Bond Future	16927	15483	16927	15483	0.00
25/07/2006	GOVI On 01-February-07			jGovi	243.2900	242.9000	243.2870	242.9000	0.00
25/07/2006	GOVI On 03-August-06			jGovi	233.8400	233.5060	233.8430	233.5060	576.00
25/07/2006	GOVI On 02-November-06			jGovi	238.3800	238.0160	238.3800	238.0160	350.00
25/07/2006	GOVI On 01-February-07	230.00	Call	jGovi	133441	129674	133441	129674	0.00
25/07/2006	GOVI On 01-February-07	230.00	Put	jGovi	571	674	571	674	0.00
25/07/2006	GOVI On 03-August-06	230.00	Call	jGovi	38467	35161	38467	35161	0.00
25/07/2006	GOVI On 03-August-06	230.00	Put	jGovi	37	101	37	101	0.00
25/07/2006	GOVI On 02-November-06	230.00	Call	jGovi	84799	81371	84799	81371	0.00
25/07/2006	GOVI On 02-November-06	230.00	Put	jGovi	999	1211	999	1211	0.00
25/07/2006	J153 On 31-August-10			jSwap	8.6800	8.7160	0.0449	0.0460	0.00
25/07/2006	J157 On 15-September-15			jSwap	8.7600	8.7900	0.0823	0.0843	0.00
25/07/2006	J186 On 21-December-26			jSwap	8.5700	8.6410	0.1027	0.1088	0.00
25/07/2006	J194 On 28-February-08			jSwap	8.2700	8.2780	0.0144	0.0145	0.00
25/07/2006	J201 On 22-December-14			jSwap	8.8500	8.8740	0.0797	0.0814	0.00
25/07/2006	J203 On 15-September-17			jSwap	8.7100	8.7390	0.0888	0.0911	0.00
25/07/2006	J204 On 21-December-18			jSwap	8.7200	8.7600	0.0919	0.0949	0.00
25/07/2006	J207 On 15-January-20			jSwap	8.7000	8.7470	0.0547	0.0584	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2006	JBAR On 21-December-05			jBar	7.7000	7.6630	0.0000	0.0000	0.00
25/07/2006	JFRA On 01-February-07			jFra	8.5300	8.5390	0.0208	0.0208	0.00
25/07/2006	JFRA On 07-February-08			jFra	8.9600	8.9820	0.0219	0.0219	0.00
25/07/2006	JFRA On 03-May-07			jFra	8.8300	8.8600	0.0215	0.0216	0.00
25/07/2006	JFRA On 03-August-06			jFra	7.7800	7.7440	0.0190	0.0189	0.00
25/07/2006	JFRA On 02-August-07			jFra	8.8500	8.8570	0.0216	0.0216	0.00
25/07/2006	JFRA On 02-November-06			jFra	8.2700	8.2720	0.0202	0.0202	0.00
25/07/2006	JFRA On 01-November-07			jFra	8.9700	9.0010	0.0235	0.0236	0.00
25/07/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	2752	2772	2752	2772	0.00
25/07/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	238	236	238	236	0.00
25/07/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	26536	26584	26536	26584	0.00
25/07/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	22953	22950	22953	22950	0.00
25/07/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	3507	3578	3507	3578	0.00
25/07/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	272	261	272	261	0.00
25/07/2006	JFRA On 03-August-06	7.00	Call	Option on jFra	1901	1820	1901	1820	0.00
25/07/2006	JFRA On 03-August-06	7.00	Put	Option on jFra	0	0	0	0	0.00
25/07/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	3683	3696	3683	3696	0.00
25/07/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	387	386	387	386	0.00
25/07/2006	JFRA On 02-November-06	7.00	Call	Option on jFra	3143	3149	3143	3149	0.00
25/07/2006	JFRA On 02-November-06	7.00	Put	Option on jFra	41	41	41	41	0.00
25/07/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	4300	4374	4300	4374	0.00
25/07/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	454	439	454	439	0.00
25/07/2006	JN02 On 03-August-06			jNote	8.6300	8.6450	0.1583	0.1585	0.00
25/07/2006	JN02 On 02-November-06			jNote	8.7800	8.8110	0.1607	0.1611	0.00
25/07/2006	JN02 On 03-August-06	7.25	Call	Option on jNote	25323	25579	25323	25579	0.00
25/07/2006	JN02 On 03-August-06	7.25	Put	Option on jNote	1	2	1	2	0.00
25/07/2006	JN02 On 02-November-06	7.25	Call	Option on jNote	29857	30321	29857	30321	0.00
25/07/2006	JN02 On 02-November-06	7.25	Put	Option on jNote	1817	1775	1817	1775	0.00
25/07/2006	JN05 On 03-August-06			jNote	8.8200	8.8540	0.3546	0.3558	0.00
25/07/2006	JN05 On 02-November-06			jNote	8.8900	8.9250	0.3564	0.3576	0.00
25/07/2006	JN05 On 03-August-06	7.25	Call	Option on jNote	63125	64447	63125	64447	0.00
25/07/2006	JN05 On 03-August-06	7.25	Put	Option on jNote	0	0	0	0	0.00
25/07/2006	JN05 On 02-November-06	7.25	Call	Option on jNote	65718	67138	65718	67138	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2006	JN05 On 02-November-06	7.25	Put	Option on jNote	38	33	38	33	0.00
25/07/2006	JN10 On 03-August-06			jNote	8.7400	8.7650	0.5780	0.5793	0.00
25/07/2006	JN10 On 02-November-06			jNote	8.7600	8.7960	0.5784	0.5798	0.00
25/07/2006	JN10 On 03-August-06	7.25	Call	Option on jNote	98260	100127	98260	100127	0.00
25/07/2006	JN10 On 03-August-06	7.25	Put	Option on jNote	0	0	0	0	0.00
25/07/2006	JN10 On 02-November-06	7.25	Call	Option on jNote	99807	101914	99807	101914	0.00
25/07/2006	JN10 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
25/07/2006	JROD On 31-January-07			jRod	7.7000	7.7000	0.0020	0.0021	0.00
25/07/2006	JROD On 28-February-07			jRod	7.9000	7.9030	0.0005	0.0005	0.00
25/07/2006	JROD On 31-July-06			jRod	7.0400	7.0390	0.0023	0.0023	0.00
25/07/2006	JROD On 31-August-06			jRod	7.2700	7.2640	0.0016	0.0017	0.00
25/07/2006	JROD On 29-September-06			jRod	7.4900	7.4660	0.0011	0.0011	0.00
25/07/2006	JROD On 31-October-06			jRod	7.3900	7.3750	0.0029	0.0030	0.00
25/07/2006	JROD On 30-November-06			jRod	7.6300	7.6180	0.0016	0.0017	0.00
25/07/2006	JROD On 29-December-06			jRod	7.8400	7.8250	0.0006	0.0007	0.00
25/07/2006	R153 On 01-February-07			Bond Future	8.3700	8.4150	119.7121	119.5544	0.00
25/07/2006	R153 On 03-August-06			Bond Future	8.3400	8.3650	121.4634	121.3630	944.00
25/07/2006	R153 On 02-November-06			Bond Future	8.3600	8.4030	117.2917	117.1446	0.00
25/07/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	17500	16713	17500	16713	0.00
25/07/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	14775	15565	14775	15565	0.00
25/07/2006	R153 On 03-August-06	8.45	Call	Option on Bond Future	5799	5294	5799	5294	0.00
25/07/2006	R153 On 03-August-06	8.45	Put	Option on Bond Future	1645	2142	1645	2142	0.00
25/07/2006	R153 On 02-November-06	8.45	Call	Option on Bond Future	12551	11812	12551	11812	0.00
25/07/2006	R153 On 02-November-06	8.45	Put	Option on Bond Future	9437	10169	9437	10169	0.00
25/07/2006	R153 On 03-August-06	8.25	Call	Option on Bond Future	1846	1676	1846	1676	0.00
25/07/2006	R153 On 03-August-06	8.25	Put	Option on Bond Future	5123	5957	5123	5957	0.00
25/07/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	13822	13138	13822	13138	0.00
25/07/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	17678	18571	17678	18571	0.00
25/07/2006	R153 On 02-November-06	8.25	Call	Option on Bond Future	8787	8198	8787	8198	0.00
25/07/2006	R153 On 02-November-06	8.25	Put	Option on Bond Future	12686	13569	12686	13569	102.00
25/07/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	23761	22831	23761	22831	0.00
25/07/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	11253	11900	11253	11900	0.00
25/07/2006	R153 On 03-August-06	8.50	Call	Option on Bond Future	7165	6569	7165	6569	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2006	R153 On 03-August-06	8.50	Put	Option on Bond Future	1162	1570	1162	1570	0.00
25/07/2006	R153 On 02-November-06	8.55	Call	Option on Bond Future	14690	13879	14690	13879	0.00
25/07/2006	R153 On 02-November-06	8.55	Put	Option on Bond Future	8089	8749	8089	8749	0.00
25/07/2006	R153 On 03-August-06	8.55	Call	Option on Bond Future	8648	7970	8648	7970	0.00
25/07/2006	R153 On 03-August-06	8.55	Put	Option on Bond Future	801	1125	801	1125	0.00
25/07/2006	R153 On 02-November-06	8.75	Call	Option on Bond Future	19419	18474	19419	18474	0.00
25/07/2006	R153 On 02-November-06	8.75	Put	Option on Bond Future	5884	6411	5884	6411	0.00
25/07/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	19494	18657	19494	18657	0.00
25/07/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	13496	14236	13496	14236	0.00
25/07/2006	R153 On 02-November-06	8.50	Call	Option on Bond Future	13599	12823	13599	12823	0.00
25/07/2006	R153 On 02-November-06	8.50	Put	Option on Bond Future	8739	9435	8739	9435	0.00
25/07/2006	R153 On 03-August-06	8.75	Call	Option on Bond Future	15330	14425	15330	14425	0.00
25/07/2006	R153 On 03-August-06	8.75	Put	Option on Bond Future	140	238	140	238	0.00
25/07/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	18482	17670	18482	17670	0.00
25/07/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	14119	14884	14119	14884	0.00
25/07/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	29497	28462	29497	28462	0.00
25/07/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	8919	9460	8919	9460	0.00
25/07/2006	R153 On 03-August-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
25/07/2006	R153 On 03-August-06	7.50	Put	Option on Bond Future	31695	32698	31695	32698	100.00
25/07/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	9799	9249	9799	9249	0.00
25/07/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	21951	22978	21951	22978	0.00
25/07/2006	R153 On 03-August-06	8.00	Call	Option on Bond Future	168	161	168	161	0.00
25/07/2006	R153 On 03-August-06	8.00	Put	Option on Bond Future	12822	13818	12822	13818	0.00
25/07/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	5087	4684	5087	4684	0.00
25/07/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	17830	18899	17830	18899	0.00
25/07/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	6545	6128	6545	6128	0.00
25/07/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	27068	28228	27068	28228	0.00
25/07/2006	R153 On 03-August-06	7.75	Call	Option on Bond Future	3	4	3	4	0.00
25/07/2006	R153 On 03-August-06	7.75	Put	Option on Bond Future	22129	23132	22129	23132	0.00
25/07/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	2574	2334	2574	2334	0.00
25/07/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	24248	25479	24248	25479	0.00
25/07/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	4021	3727	4021	3727	0.00
25/07/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	32993	34277	32993	34277	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2006	R153 On 02-November-06	7.50	Call	Option on Bond Future	1079	960	1079	960	0.00
25/07/2006	R153 On 02-November-06	7.50	Put	Option on Bond Future	31771	33123	31771	33123	0.00
25/07/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	2581	2377	2581	2377	0.00
25/07/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	40080	41454	40080	41454	0.00
25/07/2006	R153 On 03-August-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
25/07/2006	R153 On 03-August-06	7.25	Put	Option on Bond Future	41363	42366	41363	42366	0.00
25/07/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	458	403	458	403	0.00
25/07/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	40255	41671	40255	41671	0.00
25/07/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	1587	1452	1587	1452	0.00
25/07/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	47692	49135	47692	49135	0.00
25/07/2006	R153 On 03-August-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
25/07/2006	R153 On 03-August-06	7.00	Put	Option on Bond Future	51130	52134	51130	52134	0.00
25/07/2006	R153 On 02-November-06	7.00	Call	Option on Bond Future	173	151	173	151	0.00
25/07/2006	R153 On 02-November-06	7.00	Put	Option on Bond Future	49165	50614	49165	50614	0.00
25/07/2006	R153 On 03-August-06	9.00	Call	Option on Bond Future	24293	23301	24293	23301	0.00
25/07/2006	R153 On 03-August-06	9.00	Put	Option on Bond Future	9	21	9	21	0.00
25/07/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	523	473	523	473	0.00
25/07/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	64081	65608	64081	65608	0.00
25/07/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	933	848	933	848	0.00
25/07/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	55724	57217	55724	57217	0.00
25/07/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	35660	34534	35660	34534	0.00
25/07/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	7084	7535	7084	7535	0.00
25/07/2006	R153 On 02-November-06	6.75	Call	Option on Bond Future	58	50	58	50	0.00
25/07/2006	R153 On 02-November-06	6.75	Put	Option on Bond Future	58335	59798	58335	59798	0.00
25/07/2006	R153 On 02-November-06	6.50	Call	Option on Bond Future	17	15	17	15	0.00
25/07/2006	R153 On 02-November-06	6.50	Put	Option on Bond Future	67670	69138	67670	69138	0.00
25/07/2006	R153 On 02-November-06	9.00	Call	Option on Bond Future	25993	24907	25993	24907	0.00
25/07/2006	R153 On 02-November-06	9.00	Put	Option on Bond Future	3867	4252	3867	4252	0.00
25/07/2006	R153 On 02-November-06	9.25	Call	Option on Bond Future	33149	31951	33149	31951	0.00
25/07/2006	R153 On 02-November-06	9.25	Put	Option on Bond Future	2514	2788	2514	2788	0.00
25/07/2006	R157 On 01-February-07			Bond Future	8.5400	8.5700	135.1459	134.9241	0.00
25/07/2006	R157 On 03-August-06			Bond Future	8.5000	8.5280	136.5631	136.3752	118.00
25/07/2006	R157 On 02-November-06			Bond Future	8.5300	8.5560	132.4155	132.2102	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	33439	32392	33439	32392	0.00
25/07/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	32651	33823	32651	33823	0.00
25/07/2006	R157 On 03-August-06	8.55	Call	Option on Bond Future	8543	7840	8543	7840	0.00
25/07/2006	R157 On 03-August-06	8.55	Put	Option on Bond Future	5015	6190	5015	6190	0.00
25/07/2006	R157 On 02-November-06	8.55	Call	Option on Bond Future	23341	22401	23341	22401	0.00
25/07/2006	R157 On 02-November-06	8.55	Put	Option on Bond Future	21728	22841	21728	22841	0.00
25/07/2006	R157 On 03-August-06	8.50	Call	Option on Bond Future	6476	5938	6476	5938	0.00
25/07/2006	R157 On 03-August-06	8.50	Put	Option on Bond Future	6701	8042	6701	8042	0.00
25/07/2006	R157 On 02-November-06	8.50	Call	Option on Bond Future	21371	20484	21371	20484	0.00
25/07/2006	R157 On 02-November-06	8.50	Put	Option on Bond Future	23429	24594	23429	24594	122.00
25/07/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	31683	30675	31683	30675	0.00
25/07/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	34481	35691	34481	35691	0.00
25/07/2006	R157 On 03-August-06	8.45	Call	Option on Bond Future	4743	4354	4743	4354	0.00
25/07/2006	R157 On 03-August-06	8.45	Put	Option on Bond Future	8737	10227	8737	10227	0.00
25/07/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	41003	39804	41003	39804	0.00
25/07/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	26004	27023	26004	27023	0.00
25/07/2006	R157 On 03-August-06	8.75	Call	Option on Bond Future	19616	18257	19616	18257	0.00
25/07/2006	R157 On 03-August-06	8.75	Put	Option on Bond Future	1217	1736	1217	1736	0.00
25/07/2006	R157 On 02-November-06	8.75	Call	Option on Bond Future	32057	30912	32057	30912	0.00
25/07/2006	R157 On 02-November-06	8.75	Put	Option on Bond Future	15897	16806	15897	16806	0.00
25/07/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	37113	35990	37113	35990	0.00
25/07/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	29194	30289	29194	30289	0.00
25/07/2006	R157 On 02-November-06	8.60	Call	Option on Bond Future	25398	24405	25398	24405	0.00
25/07/2006	R157 On 02-November-06	8.60	Put	Option on Bond Future	20127	21188	20127	21188	0.00
25/07/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	35249	34164	35249	34164	0.00
25/07/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	30888	32022	30888	32022	0.00
25/07/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	53514	52153	53514	52153	0.00
25/07/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	21045	21902	21045	21902	0.00
25/07/2006	R157 On 02-November-06	9.00	Call	Option on Bond Future	44471	43097	44471	43097	0.00
25/07/2006	R157 On 02-November-06	9.00	Put	Option on Bond Future	10437	11116	10437	11116	0.00
25/07/2006	R157 On 03-August-06	7.75	Call	Option on Bond Future	0	0	0	0	0.00
25/07/2006	R157 On 03-August-06	7.75	Put	Option on Bond Future	58326	60204	58326	60204	100.00
25/07/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	22759	21944	22759	21944	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	43688	45091	43688	45091	0.00
25/07/2006	R157 On 03-August-06	8.25	Call	Option on Bond Future	896	850	896	850	0.00
25/07/2006	R157 On 03-August-06	8.25	Put	Option on Bond Future	20112	21944	20112	21944	0.00
25/07/2006	R157 On 02-November-06	8.25	Call	Option on Bond Future	12961	12335	12961	12335	0.00
25/07/2006	R157 On 02-November-06	8.25	Put	Option on Bond Future	33584	35012	33584	35012	0.00
25/07/2006	R157 On 03-August-06	8.00	Call	Option on Bond Future	32	35	32	35	0.00
25/07/2006	R157 On 03-August-06	8.00	Put	Option on Bond Future	38612	40493	38612	40493	0.00
25/07/2006	R157 On 02-November-06	8.00	Call	Option on Bond Future	6944	6555	6944	6555	0.00
25/07/2006	R157 On 02-November-06	8.00	Put	Option on Bond Future	46491	48155	46491	48155	0.00
25/07/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	15390	14768	15390	14768	0.00
25/07/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	54791	56387	54791	56387	0.00
25/07/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	9629	9188	9629	9188	0.00
25/07/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	67850	69627	67850	69627	0.00
25/07/2006	R157 On 02-November-06	7.75	Call	Option on Bond Future	3188	2982	3188	2982	0.00
25/07/2006	R157 On 02-November-06	7.75	Put	Option on Bond Future	62024	63871	62024	63871	158.00
25/07/2006	R157 On 03-August-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
25/07/2006	R157 On 03-August-06	7.50	Put	Option on Bond Future	78462	80340	78462	80340	0.00
25/07/2006	R157 On 02-November-06	7.50	Call	Option on Bond Future	1438	1337	1438	1337	0.00
25/07/2006	R157 On 02-November-06	7.50	Put	Option on Bond Future	79936	81888	79936	81888	0.00
25/07/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	6184	5879	6184	5879	0.00
25/07/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	83581	85495	83581	85495	0.00
25/07/2006	R157 On 03-August-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
25/07/2006	R157 On 03-August-06	7.25	Put	Option on Bond Future	98998	100876	98998	100876	0.00
25/07/2006	R157 On 02-November-06	7.25	Call	Option on Bond Future	579	536	579	536	0.00
25/07/2006	R157 On 02-November-06	7.25	Put	Option on Bond Future	99120	101130	99120	101130	0.00
25/07/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	3791	3591	3791	3591	0.00
25/07/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	100727	102746	100727	102746	0.00
25/07/2006	R157 On 03-August-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
25/07/2006	R157 On 03-August-06	7.00	Put	Option on Bond Future	119942	121820	119942	121820	0.00
25/07/2006	R157 On 03-August-06	9.00	Call	Option on Bond Future	36781	34999	36781	34999	0.00
25/07/2006	R157 On 03-August-06	9.00	Put	Option on Bond Future	114	210	114	210	0.00
25/07/2006	R157 On 03-August-06	9.25	Call	Option on Bond Future	54591	52722	54591	52722	0.00
25/07/2006	R157 On 03-August-06	9.25	Put	Option on Bond Future	6	15	6	15	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2006	R157 On 02-November-06	6.75	Call	Option on Bond Future	65	60	65	60	0.00
25/07/2006	R157 On 02-November-06	6.75	Put	Option on Bond Future	139870	141918	139870	141918	0.00
25/07/2006	R157 On 02-November-06	7.00	Call	Option on Bond Future	207	191	207	191	0.00
25/07/2006	R157 On 02-November-06	7.00	Put	Option on Bond Future	119181	121217	119181	121217	0.00
25/07/2006	R157 On 02-November-06	9.25	Call	Option on Bond Future	58303	56740	58303	56740	0.00
25/07/2006	R157 On 02-November-06	9.25	Put	Option on Bond Future	6729	7220	6729	7220	0.00
25/07/2006	R157 On 02-November-06	9.50	Call	Option on Bond Future	73053	71345	73053	71345	0.00
25/07/2006	R157 On 02-November-06	9.50	Put	Option on Bond Future	4268	4612	4268	4612	0.00
25/07/2006	R157 On 02-November-06	9.75	Call	Option on Bond Future	88351	86534	88351	86534	0.00
25/07/2006	R157 On 02-November-06	9.75	Put	Option on Bond Future	2674	2910	2674	2910	0.00
25/07/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	2213	2089	2213	2089	0.00
25/07/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	119060	121154	119060	121154	0.00
25/07/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	65968	64459	65968	64459	0.00
25/07/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	16349	17058	16349	17058	0.00
25/07/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	79105	77468	79105	77468	0.00
25/07/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	12649	13230	12649	13230	0.00
25/07/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	92791	91046	92791	91046	0.00
25/07/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	9805	10278	9805	10278	0.00
25/07/2006	R157 On 02-November-06	8.45	Call	Option on Bond Future	19502	18667	19502	18667	0.00
25/07/2006	R157 On 02-November-06	8.45	Put	Option on Bond Future	25244	26463	25244	26463	0.00
25/07/2006	R186 On 01-February-07			Bond Future	8.2700	8.3080	122.9231	122.4851	0.00
25/07/2006	R186 On 03-August-06			Bond Future	8.2600	8.2980	123.2258	122.8276	60.00
25/07/2006	R186 On 02-November-06			Bond Future	8.2700	8.3090	125.6297	125.2118	0.00
25/07/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	54742	52579	54742	52579	0.00
25/07/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	51259	53476	51259	53476	0.00
25/07/2006	R186 On 03-August-06	8.30	Call	Option on Bond Future	12307	10704	12307	10704	0.00
25/07/2006	R186 On 03-August-06	8.30	Put	Option on Bond Future	8098	10477	8098	10477	0.00
25/07/2006	R186 On 02-November-06	8.30	Call	Option on Bond Future	35989	33993	35989	33993	0.00
25/07/2006	R186 On 02-November-06	8.30	Put	Option on Bond Future	32825	35008	32825	35008	0.00
25/07/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	51707	49618	51707	49618	0.00
25/07/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	53849	56139	53849	56139	0.00
25/07/2006	R186 On 03-August-06	8.25	Call	Option on Bond Future	9316	8058	9316	8058	0.00
25/07/2006	R186 On 03-August-06	8.25	Put	Option on Bond Future	10801	13525	10801	13525	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2006	R186 On 02-November-06	8.25	Call	Option on Bond Future	33029	31141	33029	31141	0.00
25/07/2006	R186 On 02-November-06	8.25	Put	Option on Bond Future	35524	37816	35524	37816	0.00
25/07/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	67582	65134	67582	65134	0.00
25/07/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	41992	43923	41992	43923	0.00
25/07/2006	R186 On 03-August-06	8.50	Call	Option on Bond Future	28524	25572	28524	25572	0.00
25/07/2006	R186 On 03-August-06	8.50	Put	Option on Bond Future	1944	2975	1944	2975	0.00
25/07/2006	R186 On 02-November-06	8.50	Call	Option on Bond Future	49032	46615	49032	46615	0.00
25/07/2006	R186 On 02-November-06	8.50	Put	Option on Bond Future	23628	25390	23628	25390	0.00
25/07/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	48739	46725	48739	46725	0.00
25/07/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	56547	58912	56547	58912	0.00
25/07/2006	R186 On 03-August-06	8.20	Call	Option on Bond Future	6778	5833	6778	5833	0.00
25/07/2006	R186 On 03-August-06	8.20	Put	Option on Bond Future	13997	17035	13997	17035	0.00
25/07/2006	R186 On 02-November-06	8.20	Call	Option on Bond Future	30141	28363	30141	28363	0.00
25/07/2006	R186 On 02-November-06	8.20	Put	Option on Bond Future	38336	40738	38336	40738	0.00
25/07/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	37686	35979	37686	35979	0.00
25/07/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	68563	71235	68563	71235	0.00
25/07/2006	R186 On 03-August-06	8.00	Call	Option on Bond Future	1213	1047	1213	1047	0.00
25/07/2006	R186 On 03-August-06	8.00	Put	Option on Bond Future	31793	35610	31793	35610	0.00
25/07/2006	R186 On 02-November-06	8.00	Call	Option on Bond Future	19974	18637	19974	18637	0.00
25/07/2006	R186 On 02-November-06	8.00	Put	Option on Bond Future	51386	54228	51386	54228	0.00
25/07/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	25921	24600	25921	24600	0.00
25/07/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	86579	89638	86579	89638	0.00
25/07/2006	R186 On 03-August-06	7.75	Call	Option on Bond Future	40	38	40	38	0.00
25/07/2006	R186 On 03-August-06	7.75	Put	Option on Bond Future	60792	64772	60792	64772	0.00
25/07/2006	R186 On 02-November-06	7.75	Call	Option on Bond Future	10685	9851	10685	9851	0.00
25/07/2006	R186 On 02-November-06	7.75	Put	Option on Bond Future	72076	75420	72076	75420	0.00
25/07/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	16585	15631	16585	15631	0.00
25/07/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	108116	111542	108116	111542	0.00
25/07/2006	R186 On 03-August-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
25/07/2006	R186 On 03-August-06	7.50	Put	Option on Bond Future	92049	96031	92049	96031	0.00
25/07/2006	R186 On 02-November-06	7.50	Call	Option on Bond Future	4852	4411	4852	4411	0.00
25/07/2006	R186 On 02-November-06	7.50	Put	Option on Bond Future	97329	101066	97329	101066	0.00
25/07/2006	R186 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
25/07/2006	R186 On 03-August-06	7.25	Put	Option on Bond Future	124519	128502	124519	128502	0.00
25/07/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	9682	9051	9682	9051	0.00
25/07/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	133224	136972	133224	136972	0.00
25/07/2006	R186 On 02-November-06	7.25	Call	Option on Bond Future	1779	1591	1779	1591	0.00
25/07/2006	R186 On 02-November-06	7.25	Put	Option on Bond Future	126497	130489	126497	130489	0.00
25/07/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	5823	5415	5823	5415	0.00
25/07/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	162564	166536	162564	166536	0.00
25/07/2006	R186 On 03-August-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
25/07/2006	R186 On 03-August-06	7.00	Put	Option on Bond Future	158217	162199	158217	162199	0.00
25/07/2006	R186 On 02-November-06	7.00	Call	Option on Bond Future	646	572	646	572	0.00
25/07/2006	R186 On 02-November-06	7.00	Put	Option on Bond Future	158814	162919	158814	162919	0.00
25/07/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	3306	3058	3306	3058	0.00
25/07/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	194487	198618	194487	198618	0.00
25/07/2006	R186 On 03-August-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
25/07/2006	R186 On 03-August-06	6.75	Put	Option on Bond Future	193195	197177	193195	197177	0.00
25/07/2006	R186 On 02-November-06	6.75	Call	Option on Bond Future	202	177	202	177	0.00
25/07/2006	R186 On 02-November-06	6.75	Put	Option on Bond Future	193081	197235	193081	197235	0.00
25/07/2006	R186 On 03-August-06	8.75	Call	Option on Bond Future	53840	50047	53840	50047	0.00
25/07/2006	R186 On 03-August-06	8.75	Put	Option on Bond Future	185	374	185	374	0.00
25/07/2006	R186 On 03-August-06	9.00	Call	Option on Bond Future	79793	75829	79793	75829	0.00
25/07/2006	R186 On 03-August-06	9.00	Put	Option on Bond Future	10	28	10	28	0.00
25/07/2006	R186 On 03-August-06	9.25	Call	Option on Bond Future	105004	101022	105004	101022	0.00
25/07/2006	R186 On 03-August-06	9.25	Put	Option on Bond Future	0	1	0	1	0.00
25/07/2006	R186 On 02-November-06	8.75	Call	Option on Bond Future	67707	64827	67707	64827	0.00
25/07/2006	R186 On 02-November-06	8.75	Put	Option on Bond Future	15378	16678	15378	16678	0.00
25/07/2006	R186 On 02-November-06	9.00	Call	Option on Bond Future	88149	84897	88149	84897	0.00
25/07/2006	R186 On 02-November-06	9.00	Put	Option on Bond Future	9831	10758	9831	10758	0.00
25/07/2006	R186 On 02-November-06	6.50	Call	Option on Bond Future	53	46	53	46	0.00
25/07/2006	R186 On 02-November-06	6.50	Put	Option on Bond Future	228960	233132	228960	233132	0.00
25/07/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	1766	1624	1766	1624	0.00
25/07/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	228681	232919	228681	232919	0.00
25/07/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	84995	82223	84995	82223	0.00
25/07/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	32634	34242	32634	34242	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	103490	100436	103490	100436	0.00
25/07/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	25281	26606	25281	26606	0.00
25/07/2006	R194 On 01-February-07			Bond Future	8.3900	8.4680	105.9854	105.9048	0.00
25/07/2006	R194 On 03-August-06			Bond Future	8.2800	8.3250	106.8327	106.7713	208.00
25/07/2006	R194 On 02-November-06			Bond Future	8.3700	8.4260	103.8447	103.7716	0.00
25/07/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	5781	5371	5781	5371	0.00
25/07/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	4652	5049	4652	5049	0.00
25/07/2006	R194 On 03-August-06	8.25	Call	Option on Bond Future	1052	869	1052	869	0.00
25/07/2006	R194 On 03-August-06	8.25	Put	Option on Bond Future	1535	1967	1535	1967	0.00
25/07/2006	R194 On 02-November-06	8.50	Call	Option on Bond Future	4885	4501	4885	4501	0.00
25/07/2006	R194 On 02-November-06	8.50	Put	Option on Bond Future	3239	3586	3239	3586	0.00
25/07/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	4384	4038	4384	4038	0.00
25/07/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	5777	6237	5777	6237	0.00
25/07/2006	R194 On 02-November-06	8.25	Call	Option on Bond Future	3159	2866	3159	2866	0.00
25/07/2006	R194 On 02-November-06	8.25	Put	Option on Bond Future	4610	5047	4610	5047	0.00
25/07/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	7389	6921	7389	6921	0.00
25/07/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	3749	4087	3749	4087	0.00
25/07/2006	R194 On 03-August-06	8.55	Call	Option on Bond Future	4102	3622	4102	3622	0.00
25/07/2006	R194 On 03-August-06	8.55	Put	Option on Bond Future	205	339	205	339	0.00
25/07/2006	R194 On 02-November-06	8.60	Call	Option on Bond Future	5643	5225	5643	5225	0.00
25/07/2006	R194 On 02-November-06	8.60	Put	Option on Bond Future	2763	3075	2763	3075	0.00
25/07/2006	R194 On 03-August-06	8.45	Call	Option on Bond Future	2887	2495	2887	2495	0.00
25/07/2006	R194 On 03-August-06	8.45	Put	Option on Bond Future	447	669	447	669	0.00
25/07/2006	R194 On 03-August-06	8.50	Call	Option on Bond Future	3478	3039	3478	3039	0.00
25/07/2006	R194 On 03-August-06	8.50	Put	Option on Bond Future	309	485	309	485	0.00
25/07/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	7054	6597	7054	6597	0.00
25/07/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	3915	4265	3915	4265	0.00
25/07/2006	R194 On 03-August-06	8.75	Call	Option on Bond Future	6832	6251	6832	6251	0.00
25/07/2006	R194 On 03-August-06	8.75	Put	Option on Bond Future	29	62	29	62	0.00
25/07/2006	R194 On 03-August-06	8.00	Call	Option on Bond Future	128	104	128	104	0.00
25/07/2006	R194 On 03-August-06	8.00	Put	Option on Bond Future	4281	4871	4281	4871	0.00
25/07/2006	R194 On 02-November-06	8.00	Call	Option on Bond Future	1873	1669	1873	1669	0.00
25/07/2006	R194 On 02-November-06	8.00	Put	Option on Bond Future	6433	6960	6433	6960	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	3160	2878	3160	2878	0.00
25/07/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	7083	7608	7083	7608	0.00
25/07/2006	R194 On 03-August-06	7.75	Call	Option on Bond Future	4	4	4	4	0.00
25/07/2006	R194 On 03-August-06	7.75	Put	Option on Bond Future	7844	8458	7844	8458	0.00
25/07/2006	R194 On 02-November-06	7.75	Call	Option on Bond Future	984	859	984	859	0.00
25/07/2006	R194 On 02-November-06	7.75	Put	Option on Bond Future	8667	9272	8667	9272	0.00
25/07/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	2179	1962	2179	1962	0.00
25/07/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	8643	9232	8643	9232	0.00
25/07/2006	R194 On 03-August-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
25/07/2006	R194 On 03-August-06	7.50	Put	Option on Bond Future	11546	12160	11546	12160	0.00
25/07/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	1414	1255	1414	1255	0.00
25/07/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	10428	11075	10428	11075	0.00
25/07/2006	R194 On 02-November-06	7.50	Call	Option on Bond Future	444	378	444	378	0.00
25/07/2006	R194 On 02-November-06	7.50	Put	Option on Bond Future	11263	11928	11263	11928	0.00
25/07/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	943	829	943	829	0.00
25/07/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	12516	13208	12516	13208	0.00
25/07/2006	R194 On 03-August-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
25/07/2006	R194 On 03-August-06	7.25	Put	Option on Bond Future	15269	15884	15269	15884	0.00
25/07/2006	R194 On 02-November-06	7.25	Call	Option on Bond Future	200	167	200	167	0.00
25/07/2006	R194 On 02-November-06	7.25	Put	Option on Bond Future	14169	14867	14169	14867	0.00
25/07/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	607	528	607	528	0.00
25/07/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	14748	15476	14748	15476	0.00
25/07/2006	R194 On 02-November-06	7.00	Call	Option on Bond Future	81	67	81	67	0.00
25/07/2006	R194 On 02-November-06	7.00	Put	Option on Bond Future	17214	17930	17214	17930	0.00
25/07/2006	R194 On 03-August-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
25/07/2006	R194 On 03-August-06	7.00	Put	Option on Bond Future	19011	19626	19011	19626	0.00
25/07/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	376	324	376	324	0.00
25/07/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	17096	17850	17096	17850	0.00
25/07/2006	R194 On 02-November-06	6.75	Call	Option on Bond Future	29	24	29	24	0.00
25/07/2006	R194 On 02-November-06	6.75	Put	Option on Bond Future	20339	21064	20339	21064	0.00
25/07/2006	R194 On 03-August-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
25/07/2006	R194 On 03-August-06	6.75	Put	Option on Bond Future	22772	23386	22772	23386	0.00
25/07/2006	R194 On 03-August-06	9.00	Call	Option on Bond Future	10421	9810	10421	9810	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2006	R194 On 03-August-06	9.00	Put	Option on Bond Future	2	5	2	5	0.00
25/07/2006	R194 On 02-November-06	6.00	Call	Option on Bond Future	1	1	1	1	0.00
25/07/2006	R194 On 02-November-06	6.00	Put	Option on Bond Future	29925	30655	29925	30655	0.00
25/07/2006	R194 On 02-November-06	6.25	Call	Option on Bond Future	3	2	3	2	0.00
25/07/2006	R194 On 02-November-06	6.25	Put	Option on Bond Future	26708	27438	26708	27438	0.00
25/07/2006	R194 On 02-November-06	6.50	Call	Option on Bond Future	10	8	10	8	0.00
25/07/2006	R194 On 02-November-06	6.50	Put	Option on Bond Future	23511	24239	23511	24239	0.00
25/07/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	70	59	70	59	0.00
25/07/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	24583	25378	24583	25378	0.00
25/07/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	128	108	128	108	0.00
25/07/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	22033	22820	22033	22820	0.00
25/07/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	224	191	224	191	0.00
25/07/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	19532	20305	19532	20305	0.00
25/07/2006	R194 On 02-November-06	8.55	Call	Option on Bond Future	5257	4856	5257	4856	0.00
25/07/2006	R194 On 02-November-06	8.55	Put	Option on Bond Future	2994	3323	2994	3323	0.00
25/07/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	6725	6280	6725	6280	0.00
25/07/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	4089	4450	4089	4450	0.00
25/07/2006	R201 On 01-February-07			Bond Future	8.5500	8.5800	102.2469	102.0708	0.00
25/07/2006	R201 On 03-August-06			Bond Future	8.5200	8.5410	102.5104	102.3617	26.00
25/07/2006	R201 On 02-November-06			Bond Future	8.5400	8.5690	104.5126	104.3498	0.00
25/07/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	28958	28105	28958	28105	0.00
25/07/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	26063	26971	26063	26971	0.00
25/07/2006	R201 On 03-August-06	8.55	Call	Option on Bond Future	6339	5819	6339	5819	0.00
25/07/2006	R201 On 03-August-06	8.55	Put	Option on Bond Future	4318	5285	4318	5285	0.00
25/07/2006	R201 On 02-November-06	8.55	Call	Option on Bond Future	18157	17423	18157	17423	0.00
25/07/2006	R201 On 02-November-06	8.55	Put	Option on Bond Future	17634	18527	17634	18527	0.00
25/07/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	27376	26552	27376	26552	0.00
25/07/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	27319	28256	27319	28256	0.00
25/07/2006	R201 On 03-August-06	8.50	Call	Option on Bond Future	4773	4381	4773	4381	0.00
25/07/2006	R201 On 03-August-06	8.50	Put	Option on Bond Future	5727	6821	5727	6821	0.00
25/07/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	25835	25040	25835	25040	0.00
25/07/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	28627	29593	28627	29593	0.00
25/07/2006	R201 On 03-August-06	8.45	Call	Option on Bond Future	3472	3193	3472	3193	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2006	R201 On 03-August-06	8.45	Put	Option on Bond Future	7411	8619	7411	8619	0.00
25/07/2006	R201 On 02-November-06	8.50	Call	Option on Bond Future	16615	15922	16615	15922	0.00
25/07/2006	R201 On 02-November-06	8.50	Put	Option on Bond Future	19004	19938	19004	19938	0.00
25/07/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	33942	33005	33942	33005	0.00
25/07/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	22592	23416	22592	23416	0.00
25/07/2006	R201 On 03-August-06	8.75	Call	Option on Bond Future	14888	13843	14888	13843	0.00
25/07/2006	R201 On 03-August-06	8.75	Put	Option on Bond Future	1079	1521	1079	1521	0.00
25/07/2006	R201 On 02-November-06	8.75	Call	Option on Bond Future	24995	24099	24995	24099	0.00
25/07/2006	R201 On 02-November-06	8.75	Put	Option on Bond Future	12928	13660	12928	13660	0.00
25/07/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	30581	29699	30581	29699	0.00
25/07/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	24857	25737	24857	25737	0.00
25/07/2006	R201 On 03-August-06	8.60	Call	Option on Bond Future	8159	7503	8159	7503	0.00
25/07/2006	R201 On 03-August-06	8.60	Put	Option on Bond Future	3174	4005	3174	4005	0.00
25/07/2006	R201 On 02-November-06	8.65	Call	Option on Bond Future	21447	20631	21447	20631	0.00
25/07/2006	R201 On 02-November-06	8.65	Put	Option on Bond Future	15131	15942	15131	15942	0.00
25/07/2006	R201 On 02-November-06	8.60	Call	Option on Bond Future	19769	18993	19769	18993	0.00
25/07/2006	R201 On 02-November-06	8.60	Put	Option on Bond Future	16344	17195	16344	17195	0.00
25/07/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	42985	41918	42985	41918	0.00
25/07/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	17745	18439	17745	18439	0.00
25/07/2006	R201 On 03-August-06	9.00	Call	Option on Bond Future	28400	26997	28400	26997	0.00
25/07/2006	R201 On 03-August-06	9.00	Put	Option on Bond Future	104	189	104	189	0.00
25/07/2006	R201 On 02-November-06	9.00	Call	Option on Bond Future	34728	33648	34728	33648	0.00
25/07/2006	R201 On 02-November-06	9.00	Put	Option on Bond Future	8470	9017	8470	9017	0.00
25/07/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	18794	18147	18794	18147	0.00
25/07/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	35984	37098	35984	37098	0.00
25/07/2006	R201 On 03-August-06	8.25	Call	Option on Bond Future	639	609	639	609	0.00
25/07/2006	R201 On 03-August-06	8.25	Put	Option on Bond Future	16636	18093	16636	18093	0.00
25/07/2006	R201 On 02-November-06	8.25	Call	Option on Bond Future	10066	9580	10066	9580	0.00
25/07/2006	R201 On 02-November-06	8.25	Put	Option on Bond Future	27180	28321	27180	28321	0.00
25/07/2006	R201 On 03-August-06	8.00	Call	Option on Bond Future	22	25	22	25	0.00
25/07/2006	R201 On 03-August-06	8.00	Put	Option on Bond Future	31352	32841	31352	32841	0.00
25/07/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	5400	5098	5400	5098	0.00
25/07/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	37514	38839	37514	38839	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	12911	12411	12911	12411	0.00
25/07/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	44763	46024	44763	46024	0.00
25/07/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	8303	7941	8303	7941	0.00
25/07/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	55082	56481	55082	56481	0.00
25/07/2006	R201 On 03-August-06	7.75	Call	Option on Bond Future	0	0	0	0	0.00
25/07/2006	R201 On 03-August-06	7.75	Put	Option on Bond Future	46956	48443	46956	48443	0.00
25/07/2006	R201 On 02-November-06	7.75	Call	Option on Bond Future	2481	2321	2481	2321	0.00
25/07/2006	R201 On 02-November-06	7.75	Put	Option on Bond Future	49875	51343	49875	51343	0.00
25/07/2006	R201 On 03-August-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
25/07/2006	R201 On 03-August-06	7.50	Put	Option on Bond Future	62882	64369	62882	64369	0.00
25/07/2006	R201 On 02-November-06	7.50	Call	Option on Bond Future	1122	1044	1122	1044	0.00
25/07/2006	R201 On 02-November-06	7.50	Put	Option on Bond Future	64083	65633	64083	65633	0.00
25/07/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	5468	5212	5468	5212	0.00
25/07/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	67448	68954	67448	68954	0.00
25/07/2006	R201 On 02-November-06	7.25	Call	Option on Bond Future	454	421	454	421	0.00
25/07/2006	R201 On 02-November-06	7.25	Put	Option on Bond Future	79275	80868	79275	80868	0.00
25/07/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	3454	3282	3454	3282	0.00
25/07/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	80913	82502	80913	82502	0.00
25/07/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	2088	1978	2088	1978	0.00
25/07/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	95310	96961	95310	96961	0.00
25/07/2006	R201 On 02-November-06	7.00	Call	Option on Bond Future	164	151	164	151	0.00
25/07/2006	R201 On 02-November-06	7.00	Put	Option on Bond Future	95142	96757	95142	96757	0.00
25/07/2006	R201 On 03-August-06	9.25	Call	Option on Bond Future	42517	41038	42517	41038	0.00
25/07/2006	R201 On 03-August-06	9.25	Put	Option on Bond Future	6	14	6	14	0.00
25/07/2006	R201 On 02-November-06	6.75	Call	Option on Bond Future	52	48	52	48	0.00
25/07/2006	R201 On 02-November-06	6.75	Put	Option on Bond Future	111493	113117	111493	113117	0.00
25/07/2006	R201 On 02-November-06	9.25	Call	Option on Bond Future	45640	44407	45640	44407	0.00
25/07/2006	R201 On 02-November-06	9.25	Put	Option on Bond Future	5448	5843	5448	5843	0.00
25/07/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	1206	1139	1206	1139	0.00
25/07/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	110481	112175	110481	112175	0.00
25/07/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	52741	51557	52741	51557	0.00
25/07/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	13857	14434	13857	14434	0.00
25/07/2006	R203 On 01-February-07			Bond Future	8.5000	8.5370	101.5298	101.2915	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2006	R203 On 03-August-06			Bond Future	8.4700	8.5050	101.6675	101.4499	111.00
25/07/2006	R203 On 02-November-06			Bond Future	8.5000	8.5280	99.4752	99.2471	0.00
25/07/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	22307	21107	22307	21107	0.00
25/07/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	19041	20224	19041	20224	0.00
25/07/2006	R203 On 03-August-06	8.50	Call	Option on Bond Future	5514	4611	5514	4611	0.00
25/07/2006	R203 On 03-August-06	8.50	Put	Option on Bond Future	3689	4961	3689	4961	0.00
25/07/2006	R203 On 02-November-06	8.55	Call	Option on Bond Future	16778	15629	16778	15629	0.00
25/07/2006	R203 On 02-November-06	8.55	Put	Option on Bond Future	12981	14113	12981	14113	0.00
25/07/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	20600	19462	20600	19462	0.00
25/07/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	20736	21981	20736	21981	0.00
25/07/2006	R203 On 02-November-06	8.50	Call	Option on Bond Future	15001	13937	15001	13937	0.00
25/07/2006	R203 On 02-November-06	8.50	Put	Option on Bond Future	14655	15872	14655	15872	0.00
25/07/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	29931	28485	29931	28485	0.00
25/07/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	13212	14149	13212	14149	0.00
25/07/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	19360	17386	19360	17386	0.00
25/07/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	208	410	208	410	0.00
25/07/2006	R203 On 02-November-06	8.75	Call	Option on Bond Future	25037	23559	25037	23559	0.00
25/07/2006	R203 On 02-November-06	8.75	Put	Option on Bond Future	7596	8398	7596	8398	0.00
25/07/2006	R203 On 03-August-06	8.60	Call	Option on Bond Future	10229	8798	10229	8798	0.00
25/07/2006	R203 On 03-August-06	8.60	Put	Option on Bond Future	1423	2168	1423	2168	0.00
25/07/2006	R203 On 02-November-06	8.65	Call	Option on Bond Future	20684	19368	20684	19368	0.00
25/07/2006	R203 On 02-November-06	8.65	Put	Option on Bond Future	10033	10997	10033	10997	0.00
25/07/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	24095	22833	24095	22833	0.00
25/07/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	17443	18564	17443	18564	0.00
25/07/2006	R203 On 03-August-06	8.55	Call	Option on Bond Future	7686	6514	7686	6514	0.00
25/07/2006	R203 On 03-August-06	8.55	Put	Option on Bond Future	2362	3366	2362	3366	0.00
25/07/2006	R203 On 02-November-06	8.60	Call	Option on Bond Future	18673	17440	18673	17440	0.00
25/07/2006	R203 On 02-November-06	8.60	Put	Option on Bond Future	11441	12489	11441	12489	0.00
25/07/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	25963	24639	25963	24639	0.00
25/07/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	15940	16998	15940	16998	0.00
25/07/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	41090	39362	41090	39362	0.00
25/07/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	7897	8553	7897	8553	0.00
25/07/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	36073	33902	36073	33902	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	2	7	2	7	0.00
25/07/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	435	358	435	358	0.00
25/07/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	16354	18453	16354	18453	0.00
25/07/2006	R203 On 02-November-06	8.25	Call	Option on Bond Future	7919	7256	7919	7256	0.00
25/07/2006	R203 On 02-November-06	8.25	Put	Option on Bond Future	25074	26691	25074	26691	0.00
25/07/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	13294	12462	13294	12462	0.00
25/07/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	30678	32228	30678	32228	0.00
25/07/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	5	5	5	5	0.00
25/07/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	34099	36275	34099	36275	0.00
25/07/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	7986	7424	7986	7424	0.00
25/07/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	43020	44841	43020	44841	0.00
25/07/2006	R203 On 02-November-06	8.00	Call	Option on Bond Future	3613	3263	3613	3263	0.00
25/07/2006	R203 On 02-November-06	8.00	Put	Option on Bond Future	38685	40615	38685	40615	0.00
25/07/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	4436	4088	4436	4088	0.00
25/07/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	57533	59567	57533	59567	0.00
25/07/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	0	0	0	0	0.00
25/07/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	52709	54885	52709	54885	0.00
25/07/2006	R203 On 02-November-06	7.75	Call	Option on Bond Future	1401	1246	1401	1246	0.00
25/07/2006	R203 On 02-November-06	7.75	Put	Option on Bond Future	54816	56942	54816	56942	0.00
25/07/2006	R203 On 03-August-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
25/07/2006	R203 On 03-August-06	7.50	Put	Option on Bond Future	71778	73955	71778	73955	0.00
25/07/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	2263	2067	2263	2067	0.00
25/07/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	73847	76034	73847	76034	0.00
25/07/2006	R203 On 02-November-06	7.50	Call	Option on Bond Future	454	399	454	399	0.00
25/07/2006	R203 On 02-November-06	7.50	Put	Option on Bond Future	72652	74877	72652	74877	0.00
25/07/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	1054	954	1054	954	0.00
25/07/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	91560	93843	91560	93843	0.00
25/07/2006	R203 On 03-August-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
25/07/2006	R203 On 03-August-06	7.25	Put	Option on Bond Future	91313	93490	91313	93490	0.00
25/07/2006	R203 On 02-November-06	7.25	Call	Option on Bond Future	122	105	122	105	0.00
25/07/2006	R203 On 02-November-06	7.25	Put	Option on Bond Future	91553	93817	91553	93817	0.00
25/07/2006	R203 On 03-August-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
25/07/2006	R203 On 03-August-06	7.00	Put	Option on Bond Future	111327	113503	111327	113503	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2006	R203 On 02-November-06	7.00	Call	Option on Bond Future	27	23	27	23	0.00
25/07/2006	R203 On 02-November-06	7.00	Put	Option on Bond Future	111153	113430	111153	113430	0.00
25/07/2006	R203 On 02-November-06	6.50	Call	Option on Bond Future	1	1	1	1	0.00
25/07/2006	R203 On 02-November-06	6.50	Put	Option on Bond Future	151956	154237	151956	154237	0.00
25/07/2006	R203 On 02-November-06	6.75	Call	Option on Bond Future	5	4	5	4	0.00
25/07/2006	R203 On 02-November-06	6.75	Put	Option on Bond Future	131302	133582	131302	133582	0.00
25/07/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	59	52	59	52	0.00
25/07/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	150057	152433	150057	152433	0.00
25/07/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	171	152	171	152	0.00
25/07/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	129872	132235	129872	132235	0.00
25/07/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	446	400	446	400	0.00
25/07/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	110320	112657	110320	112657	0.00
25/07/2006	R204 On 01-February-07			Bond Future	8.4900	8.5150	97.4254	97.2165	0.00
25/07/2006	R204 On 03-August-06			Bond Future	8.4600	8.4900	97.5174	97.3253	83.00
25/07/2006	R204 On 02-November-06			Bond Future	8.4800	8.5090	99.4167	99.2199	0.00
25/07/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	34555	33563	34555	33563	0.00
25/07/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	33546	34643	33546	34643	0.00
25/07/2006	R204 On 03-August-06	8.50	Call	Option on Bond Future	7858	7159	7858	7159	0.00
25/07/2006	R204 On 03-August-06	8.50	Put	Option on Bond Future	5200	6422	5200	6422	0.00
25/07/2006	R204 On 02-November-06	8.50	Call	Option on Bond Future	22734	21833	22734	21833	0.00
25/07/2006	R204 On 02-November-06	8.50	Put	Option on Bond Future	21421	22488	21421	22488	0.00
25/07/2006	R204 On 03-August-06	8.45	Call	Option on Bond Future	5903	5372	5903	5372	0.00
25/07/2006	R204 On 03-August-06	8.45	Put	Option on Bond Future	6939	8329	6939	8329	0.00
25/07/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	45046	43886	45046	43886	0.00
25/07/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	26257	27186	26257	27186	0.00
25/07/2006	R204 On 03-August-06	8.55	Call	Option on Bond Future	10131	9253	10131	9253	0.00
25/07/2006	R204 On 03-August-06	8.55	Put	Option on Bond Future	3798	4841	3798	4841	0.00
25/07/2006	R204 On 02-November-06	8.75	Call	Option on Bond Future	33558	32410	33558	32410	0.00
25/07/2006	R204 On 02-November-06	8.75	Put	Option on Bond Future	14259	15080	14259	15080	0.00
25/07/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	40712	39618	40712	39618	0.00
25/07/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	28981	29976	28981	29976	0.00
25/07/2006	R204 On 02-November-06	8.65	Call	Option on Bond Future	28999	27947	28999	27947	0.00
25/07/2006	R204 On 02-November-06	8.65	Put	Option on Bond Future	16839	17756	16839	17756	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	36559	35533	36559	35533	0.00
25/07/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	31958	33020	31958	33020	0.00
25/07/2006	R204 On 02-November-06	8.55	Call	Option on Bond Future	24741	23789	24741	23789	0.00
25/07/2006	R204 On 02-November-06	8.55	Put	Option on Bond Future	19794	20811	19794	20811	0.00
25/07/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	38612	37552	38612	37552	0.00
25/07/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	30437	31465	30437	31465	0.00
25/07/2006	R204 On 02-November-06	8.60	Call	Option on Bond Future	26830	25828	26830	25828	0.00
25/07/2006	R204 On 02-November-06	8.60	Put	Option on Bond Future	18268	19234	18268	19234	0.00
25/07/2006	R204 On 03-August-06	8.00	Call	Option on Bond Future	56	58	56	58	0.00
25/07/2006	R204 On 03-August-06	8.00	Put	Option on Bond Future	35223	37146	35223	37146	0.00
25/07/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	56575	55262	56575	55262	0.00
25/07/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	20447	21223	20447	21223	0.00
25/07/2006	R204 On 02-November-06	9.00	Call	Option on Bond Future	46086	44723	46086	44723	0.00
25/07/2006	R204 On 02-November-06	9.00	Put	Option on Bond Future	9256	9862	9256	9862	0.00
25/07/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	25328	24515	25328	24515	0.00
25/07/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	42553	43828	42553	43828	0.00
25/07/2006	R204 On 02-November-06	8.25	Call	Option on Bond Future	14009	13365	14009	13365	0.00
25/07/2006	R204 On 02-November-06	8.25	Put	Option on Bond Future	31149	32473	31149	32473	0.00
25/07/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	7648	7240	7648	7240	0.00
25/07/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	43720	45280	43720	45280	0.00
25/07/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	17558	16925	17558	16925	0.00
25/07/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	53484	54939	53484	54939	0.00
25/07/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	11364	10903	11364	10903	0.00
25/07/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	66472	68099	66472	68099	0.00
25/07/2006	R204 On 02-November-06	7.75	Call	Option on Bond Future	3584	3364	3584	3364	0.00
25/07/2006	R204 On 02-November-06	7.75	Put	Option on Bond Future	59084	60831	59084	60831	0.00
25/07/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	7498	7171	7498	7171	0.00
25/07/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	82282	84044	82282	84044	0.00
25/07/2006	R204 On 02-November-06	7.50	Call	Option on Bond Future	1635	1526	1635	1526	0.00
25/07/2006	R204 On 02-November-06	7.50	Put	Option on Bond Future	77070	78930	77070	78930	0.00
25/07/2006	R204 On 02-November-06	7.25	Call	Option on Bond Future	663	616	663	616	0.00
25/07/2006	R204 On 02-November-06	7.25	Put	Option on Bond Future	96560	98481	96560	98481	0.00
25/07/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	4733	4514	4733	4514	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	99703	101571	99703	101571	0.00
25/07/2006	R204 On 02-November-06	7.00	Call	Option on Bond Future	238	220	238	220	0.00
25/07/2006	R204 On 02-November-06	7.00	Put	Option on Bond Future	117135	119085	117135	119085	0.00
25/07/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	2852	2711	2852	2711	0.00
25/07/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	118530	120478	118530	120478	0.00
25/07/2006	R204 On 02-November-06	6.50	Call	Option on Bond Future	21	19	21	19	0.00
25/07/2006	R204 On 02-November-06	6.50	Put	Option on Bond Future	160602	162569	160602	162569	0.00
25/07/2006	R204 On 02-November-06	6.75	Call	Option on Bond Future	75	69	75	69	0.00
25/07/2006	R204 On 02-November-06	6.75	Put	Option on Bond Future	138528	140490	138528	140490	0.00
25/07/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	892	843	892	843	0.00
25/07/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	159620	161659	159620	161659	0.00
25/07/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	1636	1551	1636	1551	0.00
25/07/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	138562	140565	138562	140565	0.00
25/07/2006	R204 On 03-August-06	8.25	Call	Option on Bond Future	1264	1174	1264	1174	0.00
25/07/2006	R204 On 03-August-06	8.25	Put	Option on Bond Future	17271	19102	17271	19102	0.00
25/07/2006	R207 On 01-February-07			Bond Future	8.4600	8.4870	91.0255	90.8294	0.00
25/07/2006	R207 On 03-August-06			Bond Future	8.4400	8.4670	90.9863	90.8084	0.00
25/07/2006	R207 On 02-November-06			Bond Future	8.4600	8.4830	92.7558	92.5725	0.00
25/07/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	23907	22934	23907	22934	0.00
25/07/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	21005	21993	21005	21993	0.00
25/07/2006	R207 On 03-August-06	8.45	Call	Option on Bond Future	5168	4559	5168	4559	0.00
25/07/2006	R207 On 03-August-06	8.45	Put	Option on Bond Future	4649	5819	4649	5819	0.00
25/07/2006	R207 On 02-November-06	8.50	Call	Option on Bond Future	11284	10341	11284	10341	0.00
25/07/2006	R207 On 02-November-06	8.50	Put	Option on Bond Future	8207	9097	8207	9097	0.00
25/07/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	22109	21187	22109	21187	0.00
25/07/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	22836	23875	22836	23875	0.00
25/07/2006	R207 On 02-November-06	8.45	Call	Option on Bond Future	9396	8563	9396	8563	0.00
25/07/2006	R207 On 02-November-06	8.45	Put	Option on Bond Future	9984	10984	9984	10984	0.00
25/07/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	29793	28670	29793	28670	0.00
25/07/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	16120	16957	16120	16957	0.00
25/07/2006	R207 On 03-August-06	8.60	Call	Option on Bond Future	12680	11433	12680	11433	0.00
25/07/2006	R207 On 03-August-06	8.60	Put	Option on Bond Future	1128	1660	1128	1660	0.00
25/07/2006	R207 On 02-November-06	8.65	Call	Option on Bond Future	18155	16895	18155	16895	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2006	R207 On 02-November-06	8.65	Put	Option on Bond Future	4204	4777	4204	4777	0.00
25/07/2006	R207 On 03-August-06	8.50	Call	Option on Bond Future	7290	6465	7290	6465	0.00
25/07/2006	R207 On 03-August-06	8.50	Put	Option on Bond Future	3072	4026	3072	4026	0.00
25/07/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	25788	24765	25788	24765	0.00
25/07/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	19276	20213	19276	20213	0.00
25/07/2006	R207 On 02-November-06	8.55	Call	Option on Bond Future	13380	12327	13380	12327	0.00
25/07/2006	R207 On 02-November-06	8.55	Put	Option on Bond Future	6658	7439	6658	7439	0.00
25/07/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	27751	26677	27751	26677	0.00
25/07/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	17648	18535	17648	18535	0.00
25/07/2006	R207 On 03-August-06	8.55	Call	Option on Bond Future	9814	8770	9814	8770	0.00
25/07/2006	R207 On 03-August-06	8.55	Put	Option on Bond Future	1919	2654	1919	2654	0.00
25/07/2006	R207 On 02-November-06	8.60	Call	Option on Bond Future	15675	14516	15675	14516	0.00
25/07/2006	R207 On 02-November-06	8.60	Put	Option on Bond Future	5328	6002	5328	6002	0.00
25/07/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	34110	32889	34110	32889	0.00
25/07/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	13352	14093	13352	14093	0.00
25/07/2006	R207 On 02-November-06	8.75	Call	Option on Bond Future	23604	22165	23604	22165	0.00
25/07/2006	R207 On 02-November-06	8.75	Put	Option on Bond Future	2503	2898	2503	2898	0.00
25/07/2006	R207 On 03-August-06	8.00	Call	Option on Bond Future	14	14	14	14	0.00
25/07/2006	R207 On 03-August-06	8.00	Put	Option on Bond Future	33729	35509	33729	35509	0.00
25/07/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	15762	15038	15762	15038	0.00
25/07/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	31208	32444	31208	32444	0.00
25/07/2006	R207 On 02-November-06	8.25	Call	Option on Bond Future	3922	3491	3922	3491	0.00
25/07/2006	R207 On 02-November-06	8.25	Put	Option on Bond Future	19374	20776	19374	20776	0.00
25/07/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	9705	9207	9705	9207	0.00
25/07/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	44008	45469	44008	45469	0.00
25/07/2006	R207 On 02-November-06	8.00	Call	Option on Bond Future	916	790	916	790	0.00
25/07/2006	R207 On 02-November-06	8.00	Put	Option on Bond Future	35418	37125	35418	37125	0.00
25/07/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	5543	5227	5543	5227	0.00
25/07/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	59226	60870	59226	60870	0.00
25/07/2006	R207 On 02-November-06	7.75	Call	Option on Bond Future	135	112	135	112	0.00
25/07/2006	R207 On 02-November-06	7.75	Put	Option on Bond Future	54224	56035	54224	56035	0.00
25/07/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	2918	2735	2918	2735	0.00
25/07/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	76522	78299	76522	78299	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2006	R207 On 02-November-06	7.50	Call	Option on Bond Future	12	10	12	10	0.00
25/07/2006	R207 On 02-November-06	7.50	Put	Option on Bond Future	74244	76075	74244	76075	0.00
25/07/2006	R207 On 02-November-06	7.25	Call	Option on Bond Future	1	0	1	0	0.00
25/07/2006	R207 On 02-November-06	7.25	Put	Option on Bond Future	94947	96780	94947	96780	0.00
25/07/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	1407	1311	1407	1311	0.00
25/07/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	95490	97354	95490	97354	0.00
25/07/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	618	573	618	573	0.00
25/07/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	115755	117670	115755	117670	0.00
25/07/2006	R207 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
25/07/2006	R207 On 02-November-06	7.00	Put	Option on Bond Future	116252	118085	116252	118085	0.00
25/07/2006	R207 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
25/07/2006	R207 On 02-November-06	6.75	Put	Option on Bond Future	138167	140000	138167	140000	0.00
25/07/2006	R207 On 02-November-06	9.00	Call	Option on Bond Future	39155	37437	39155	37437	0.00
25/07/2006	R207 On 02-November-06	9.00	Put	Option on Bond Future	520	634	520	634	0.00
25/07/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	246	227	246	227	0.00
25/07/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	137031	138971	137031	138971	0.00
25/07/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	46117	44674	46117	44674	0.00
25/07/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	7984	8501	7984	8501	0.00
25/07/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	88	81	88	81	0.00
25/07/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	159132	161085	159132	161085	0.00
25/07/2006	R207 On 03-August-06	8.25	Call	Option on Bond Future	742	666	742	666	0.00
25/07/2006	R207 On 03-August-06	8.25	Put	Option on Bond Future	15224	16927	15224	16927	0.00
26/07/2006	GOVI On 01-February-07			jGovi	243.4800	243.2870	243.4840	243.2870	0.00
26/07/2006	GOVI On 03-August-06			jGovi	234.0300	233.8430	234.0260	233.8430	576.00
26/07/2006	GOVI On 02-November-06			jGovi	238.5700	238.3800	238.5690	238.3800	350.00
26/07/2006	GOVI On 01-February-07	230.00	Call	jGovi	135360	133441	135360	133441	0.00
26/07/2006	GOVI On 01-February-07	230.00	Put	jGovi	520	571	520	571	0.00
26/07/2006	GOVI On 03-August-06	230.00	Call	jGovi	40275	38467	40275	38467	0.00
26/07/2006	GOVI On 03-August-06	230.00	Put	jGovi	15	37	15	37	0.00
26/07/2006	GOVI On 02-November-06	230.00	Call	jGovi	86580	84799	86580	84799	0.00
26/07/2006	GOVI On 02-November-06	230.00	Put	jGovi	890	999	890	999	0.00
26/07/2006	J153 On 31-August-10			jSwap	8.6700	8.6840	0.0444	0.0449	0.00
26/07/2006	J157 On 15-September-15			jSwap	8.7400	8.7580	0.0811	0.0823	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
26/07/2006	J186 On 21-December-26			jSwap	8.6000	8.5720	0.1057	0.1027	0.00
26/07/2006	J194 On 28-February-08			jSwap	8.2700	8.2700	0.0143	0.0144	0.00
26/07/2006	J201 On 22-December-14			jSwap	8.8200	8.8450	0.0783	0.0797	0.00
26/07/2006	J203 On 15-September-17			jSwap	8.6900	8.7060	0.0880	0.0888	0.00
26/07/2006	J204 On 21-December-18			jSwap	8.7200	8.7180	0.0918	0.0919	0.00
26/07/2006	J207 On 15-January-20			jSwap	8.7000	8.6980	0.0550	0.0547	0.00
26/07/2006	JBAR On 21-December-05			jBar	7.7100	7.7000	0.0000	0.0000	0.00
26/07/2006	JFRA On 01-February-07			jFra	8.5400	8.5300	0.0208	0.0208	0.00
26/07/2006	JFRA On 07-February-08			jFra	8.9400	8.9610	0.0218	0.0219	0.00
26/07/2006	JFRA On 03-May-07			jFra	8.7900	8.8260	0.0215	0.0215	0.00
26/07/2006	JFRA On 03-August-06			jFra	7.7800	7.7770	0.0190	0.0190	0.00
26/07/2006	JFRA On 02-August-07			jFra	8.8500	8.8510	0.0216	0.0216	0.00
26/07/2006	JFRA On 02-November-06			jFra	8.2900	8.2700	0.0202	0.0202	0.00
26/07/2006	JFRA On 01-November-07			jFra	8.9300	8.9670	0.0234	0.0235	0.00
26/07/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	2777	2752	2777	2752	0.00
26/07/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	231	238	231	238	0.00
26/07/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	26489	26536	26489	26536	0.00
26/07/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	22955	22953	22955	22953	0.00
26/07/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	3435	3507	3435	3507	0.00
26/07/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	285	272	285	272	0.00
26/07/2006	JFRA On 03-August-06	7.00	Call	Option on jFra	1916	1901	1916	1901	0.00
26/07/2006	JFRA On 03-August-06	7.00	Put	Option on jFra	0	0	0	0	0.00
26/07/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	3679	3683	3679	3683	0.00
26/07/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	386	387	386	387	0.00
26/07/2006	JFRA On 02-November-06	7.00	Call	Option on jFra	3177	3143	3177	3143	0.00
26/07/2006	JFRA On 02-November-06	7.00	Put	Option on jFra	38	41	38	41	0.00
26/07/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	4225	4300	4225	4300	0.00
26/07/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	470	454	470	454	0.00
26/07/2006	JN02 On 03-August-06			jNote	8.6200	8.6310	0.1581	0.1583	0.00
26/07/2006	JN02 On 02-November-06			jNote	8.7700	8.7830	0.1605	0.1607	0.00
26/07/2006	JN02 On 03-August-06	7.25	Call	Option on jNote	25158	25323	25158	25323	0.00
26/07/2006	JN02 On 03-August-06	7.25	Put	Option on jNote	1	1	1	1	0.00
26/07/2006	JN02 On 02-November-06	7.25	Call	Option on jNote	29673	29857	29673	29857	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
26/07/2006	JN02 On 02-November-06	7.25	Put	Option on jNote	1814	1817	1814	1817	0.00
26/07/2006	JN05 On 03-August-06			jNote	8.8100	8.8200	0.3541	0.3546	0.00
26/07/2006	JN05 On 02-November-06			jNote	8.8700	8.8880	0.3557	0.3564	0.00
26/07/2006	JN05 On 03-August-06	7.25	Call	Option on jNote	62573	63125	62573	63125	0.00
26/07/2006	JN05 On 03-August-06	7.25	Put	Option on jNote	0	0	0	0	0.00
26/07/2006	JN05 On 02-November-06	7.25	Call	Option on jNote	64973	65718	64973	65718	0.00
26/07/2006	JN05 On 02-November-06	7.25	Put	Option on jNote	39	38	39	38	0.00
26/07/2006	JN10 On 03-August-06			jNote	8.7100	8.7350	0.5772	0.5780	0.00
26/07/2006	JN10 On 02-November-06			jNote	8.7400	8.7620	0.5777	0.5784	0.00
26/07/2006	JN10 On 03-August-06	7.25	Call	Option on jNote	96964	98260	96964	98260	0.00
26/07/2006	JN10 On 03-August-06	7.25	Put	Option on jNote	0	0	0	0	0.00
26/07/2006	JN10 On 02-November-06	7.25	Call	Option on jNote	98588	99807	98588	99807	0.00
26/07/2006	JN10 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
26/07/2006	JROD On 31-January-07			jRod	7.7000	7.7030	0.0020	0.0020	0.00
26/07/2006	JROD On 28-February-07			jRod	7.9000	7.9030	0.0006	0.0005	0.00
26/07/2006	JROD On 31-July-06			jRod	7.0400	7.0390	0.0023	0.0023	0.00
26/07/2006	JROD On 31-August-06			jRod	7.2700	7.2700	0.0016	0.0016	0.00
26/07/2006	JROD On 29-September-06			jRod	7.4900	7.4850	0.0011	0.0011	0.00
26/07/2006	JROD On 31-October-06			jRod	7.3900	7.3900	0.0029	0.0029	0.00
26/07/2006	JROD On 30-November-06			jRod	7.6400	7.6330	0.0016	0.0016	0.00
26/07/2006	JROD On 29-December-06			jRod	7.8400	7.8360	0.0006	0.0006	0.00
26/07/2006	R153 On 01-February-07			Bond Future	8.3500	8.3670	119.7812	119.7121	0.00
26/07/2006	R153 On 03-August-06			Bond Future	8.3100	8.3380	121.5824	121.4634	944.00
26/07/2006	R153 On 02-November-06			Bond Future	8.3400	8.3610	117.3619	117.2917	0.00
26/07/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	17829	17500	17829	17500	0.00
26/07/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	14413	14775	14413	14775	0.00
26/07/2006	R153 On 03-August-06	8.25	Call	Option on Bond Future	2110	1846	2110	1846	0.00
26/07/2006	R153 On 03-August-06	8.25	Put	Option on Bond Future	4197	5123	4197	5123	0.00
26/07/2006	R153 On 02-November-06	8.45	Call	Option on Bond Future	12886	12551	12886	12551	0.00
26/07/2006	R153 On 02-November-06	8.45	Put	Option on Bond Future	9070	9437	9070	9437	0.00
26/07/2006	R153 On 03-August-06	8.45	Call	Option on Bond Future	6501	5799	6501	5799	0.00
26/07/2006	R153 On 03-August-06	8.45	Put	Option on Bond Future	1156	1645	1156	1645	0.00
26/07/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	14106	13822	14106	13822	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
26/07/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	17272	17678	17272	17678	0.00
26/07/2006	R153 On 02-November-06	8.25	Call	Option on Bond Future	9050	8787	9050	8787	0.00
26/07/2006	R153 On 02-November-06	8.25	Put	Option on Bond Future	12248	12686	12248	12686	102.00
26/07/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	24152	23761	24152	23761	0.00
26/07/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	10953	11253	10953	11253	0.00
26/07/2006	R153 On 03-August-06	8.50	Call	Option on Bond Future	7971	7165	7971	7165	0.00
26/07/2006	R153 On 03-August-06	8.50	Put	Option on Bond Future	777	1162	777	1162	0.00
26/07/2006	R153 On 02-November-06	8.55	Call	Option on Bond Future	15060	14690	15060	14690	0.00
26/07/2006	R153 On 02-November-06	8.55	Put	Option on Bond Future	7757	8089	7757	8089	0.00
26/07/2006	R153 On 03-August-06	8.55	Call	Option on Bond Future	9546	8648	9546	8648	0.00
26/07/2006	R153 On 03-August-06	8.55	Put	Option on Bond Future	508	801	508	801	0.00
26/07/2006	R153 On 02-November-06	8.75	Call	Option on Bond Future	19853	19419	19853	19419	0.00
26/07/2006	R153 On 02-November-06	8.75	Put	Option on Bond Future	5617	5884	5617	5884	0.00
26/07/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	19845	19494	19845	19494	0.00
26/07/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	13155	13496	13155	13496	0.00
26/07/2006	R153 On 02-November-06	8.50	Call	Option on Bond Future	13951	13599	13951	13599	0.00
26/07/2006	R153 On 02-November-06	8.50	Put	Option on Bond Future	8390	8739	8390	8739	0.00
26/07/2006	R153 On 03-August-06	8.75	Call	Option on Bond Future	16450	15330	16450	15330	0.00
26/07/2006	R153 On 03-August-06	8.75	Put	Option on Bond Future	69	140	69	140	0.00
26/07/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	18822	18482	18822	18482	0.00
26/07/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	13768	14119	13768	14119	0.00
26/07/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	29935	29497	29935	29497	0.00
26/07/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	8665	8919	8665	8919	0.00
26/07/2006	R153 On 03-August-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
26/07/2006	R153 On 03-August-06	7.50	Put	Option on Bond Future	30504	31695	30504	31695	100.00
26/07/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	10027	9799	10027	9799	0.00
26/07/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	21487	21951	21487	21951	0.00
26/07/2006	R153 On 03-August-06	8.00	Call	Option on Bond Future	185	168	185	168	0.00
26/07/2006	R153 On 03-August-06	8.00	Put	Option on Bond Future	11648	12822	11648	12822	0.00
26/07/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	5264	5087	5264	5087	0.00
26/07/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	17306	17830	17306	17830	0.00
26/07/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	6716	6545	6716	6545	0.00
26/07/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	26548	27068	26548	27068	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
26/07/2006	R153 On 03-August-06	7.75	Call	Option on Bond Future	3	3	3	3	0.00
26/07/2006	R153 On 03-August-06	7.75	Put	Option on Bond Future	20938	22129	20938	22129	0.00
26/07/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	2677	2574	2677	2574	0.00
26/07/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	23650	24248	23650	24248	0.00
26/07/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	4140	4021	4140	4021	0.00
26/07/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	32422	32993	32422	32993	0.00
26/07/2006	R153 On 02-November-06	7.50	Call	Option on Bond Future	1129	1079	1129	1079	0.00
26/07/2006	R153 On 02-November-06	7.50	Put	Option on Bond Future	31119	31771	31119	31771	0.00
26/07/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	2662	2581	2662	2581	0.00
26/07/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	39471	40080	39471	40080	0.00
26/07/2006	R153 On 03-August-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
26/07/2006	R153 On 03-August-06	7.25	Put	Option on Bond Future	40172	41363	40172	41363	0.00
26/07/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	480	458	480	458	0.00
26/07/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	39576	40255	39576	40255	0.00
26/07/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	1639	1587	1639	1587	0.00
26/07/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	47054	47692	47054	47692	0.00
26/07/2006	R153 On 03-August-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
26/07/2006	R153 On 03-August-06	7.00	Put	Option on Bond Future	49940	51130	49940	51130	0.00
26/07/2006	R153 On 02-November-06	7.00	Call	Option on Bond Future	182	173	182	173	0.00
26/07/2006	R153 On 02-November-06	7.00	Put	Option on Bond Future	48472	49165	48472	49165	0.00
26/07/2006	R153 On 03-August-06	9.00	Call	Option on Bond Future	25477	24293	25477	24293	0.00
26/07/2006	R153 On 03-August-06	9.00	Put	Option on Bond Future	3	9	3	9	0.00
26/07/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	542	523	542	523	0.00
26/07/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	63410	64081	63410	64081	0.00
26/07/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	965	933	965	933	0.00
26/07/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	55066	55724	55066	55724	0.00
26/07/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	36139	35660	36139	35660	0.00
26/07/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	6872	7084	6872	7084	0.00
26/07/2006	R153 On 02-November-06	6.75	Call	Option on Bond Future	61	58	61	58	0.00
26/07/2006	R153 On 02-November-06	6.75	Put	Option on Bond Future	57636	58335	57636	58335	0.00
26/07/2006	R153 On 02-November-06	6.50	Call	Option on Bond Future	18	17	18	17	0.00
26/07/2006	R153 On 02-November-06	6.50	Put	Option on Bond Future	66969	67670	66969	67670	0.00
26/07/2006	R153 On 02-November-06	9.00	Call	Option on Bond Future	26497	25993	26497	25993	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
26/07/2006	R153 On 02-November-06	9.00	Put	Option on Bond Future	3670	3867	3670	3867	0.00
26/07/2006	R153 On 02-November-06	9.25	Call	Option on Bond Future	33708	33149	33708	33149	0.00
26/07/2006	R153 On 02-November-06	9.25	Put	Option on Bond Future	2372	2514	2372	2514	0.00
26/07/2006	R157 On 01-February-07			Bond Future	8.5100	8.5390	135.3252	135.1459	0.00
26/07/2006	R157 On 03-August-06			Bond Future	8.4800	8.5030	136.7437	136.5631	118.00
26/07/2006	R157 On 02-November-06			Bond Future	8.5100	8.5280	132.5845	132.4155	0.00
26/07/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	34285	33439	34285	33439	0.00
26/07/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	31704	32651	31704	32651	0.00
26/07/2006	R157 On 03-August-06	8.50	Call	Option on Bond Future	7038	6476	7038	6476	0.00
26/07/2006	R157 On 03-August-06	8.50	Put	Option on Bond Future	5457	6701	5457	6701	0.00
26/07/2006	R157 On 02-November-06	8.55	Call	Option on Bond Future	24117	23341	24117	23341	0.00
26/07/2006	R157 On 02-November-06	8.55	Put	Option on Bond Future	20814	21728	20814	21728	0.00
26/07/2006	R157 On 03-August-06	8.55	Call	Option on Bond Future	9281	8543	9281	8543	0.00
26/07/2006	R157 On 03-August-06	8.55	Put	Option on Bond Future	3946	5015	3946	5015	0.00
26/07/2006	R157 On 02-November-06	8.50	Call	Option on Bond Future	22104	21371	22104	21371	0.00
26/07/2006	R157 On 02-November-06	8.50	Put	Option on Bond Future	22471	23429	22471	23429	122.00
26/07/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	32499	31683	32499	31683	0.00
26/07/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	33504	34481	33504	34481	0.00
26/07/2006	R157 On 03-August-06	8.45	Call	Option on Bond Future	5145	4743	5145	4743	0.00
26/07/2006	R157 On 03-August-06	8.45	Put	Option on Bond Future	7332	8737	7332	8737	0.00
26/07/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	41973	41003	41973	41003	0.00
26/07/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	25181	26004	25181	26004	0.00
26/07/2006	R157 On 03-August-06	8.75	Call	Option on Bond Future	21007	19616	21007	19616	0.00
26/07/2006	R157 On 03-August-06	8.75	Put	Option on Bond Future	801	1217	801	1217	0.00
26/07/2006	R157 On 02-November-06	8.75	Call	Option on Bond Future	33000	32057	33000	32057	0.00
26/07/2006	R157 On 02-November-06	8.75	Put	Option on Bond Future	15151	15897	15151	15897	0.00
26/07/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	38021	37113	38021	37113	0.00
26/07/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	28309	29194	28309	29194	0.00
26/07/2006	R157 On 02-November-06	8.60	Call	Option on Bond Future	26217	25398	26217	25398	0.00
26/07/2006	R157 On 02-November-06	8.60	Put	Option on Bond Future	19256	20127	19256	20127	0.00
26/07/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	36126	35249	36126	35249	0.00
26/07/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	29973	30888	29973	30888	0.00
26/07/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	54613	53514	54613	53514	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
26/07/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	20352	21045	20352	21045	0.00
26/07/2006	R157 On 02-November-06	9.00	Call	Option on Bond Future	45604	44471	45604	44471	0.00
26/07/2006	R157 On 02-November-06	9.00	Put	Option on Bond Future	9880	10437	9880	10437	0.00
26/07/2006	R157 On 03-August-06	7.75	Call	Option on Bond Future	0	0	0	0	0.00
26/07/2006	R157 On 03-August-06	7.75	Put	Option on Bond Future	56519	58326	56519	58326	100.00
26/07/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	23418	22759	23418	22759	0.00
26/07/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	42554	43688	42554	43688	0.00
26/07/2006	R157 On 03-August-06	8.25	Call	Option on Bond Future	931	896	931	896	0.00
26/07/2006	R157 On 03-August-06	8.25	Put	Option on Bond Future	18341	20112	18341	20112	0.00
26/07/2006	R157 On 02-November-06	8.25	Call	Option on Bond Future	13476	12961	13476	12961	0.00
26/07/2006	R157 On 02-November-06	8.25	Put	Option on Bond Future	32410	33584	32410	33584	0.00
26/07/2006	R157 On 03-August-06	8.00	Call	Option on Bond Future	28	32	28	32	0.00
26/07/2006	R157 On 03-August-06	8.00	Put	Option on Bond Future	36801	38612	36801	38612	0.00
26/07/2006	R157 On 02-November-06	8.00	Call	Option on Bond Future	7265	6944	7265	6944	0.00
26/07/2006	R157 On 02-November-06	8.00	Put	Option on Bond Future	45122	46491	45122	46491	0.00
26/07/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	15894	15390	15894	15390	0.00
26/07/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	53502	54791	53502	54791	0.00
26/07/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	9987	9629	9987	9629	0.00
26/07/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	66415	67850	66415	67850	0.00
26/07/2006	R157 On 02-November-06	7.75	Call	Option on Bond Future	3358	3188	3358	3188	0.00
26/07/2006	R157 On 02-November-06	7.75	Put	Option on Bond Future	60504	62024	60504	62024	158.00
26/07/2006	R157 On 03-August-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
26/07/2006	R157 On 03-August-06	7.50	Put	Option on Bond Future	76655	78462	76655	78462	0.00
26/07/2006	R157 On 02-November-06	7.50	Call	Option on Bond Future	1520	1438	1520	1438	0.00
26/07/2006	R157 On 02-November-06	7.50	Put	Option on Bond Future	78328	79936	78328	79936	0.00
26/07/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	6431	6184	6431	6184	0.00
26/07/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	82035	83581	82035	83581	0.00
26/07/2006	R157 On 03-August-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
26/07/2006	R157 On 03-August-06	7.25	Put	Option on Bond Future	97191	98998	97191	98998	0.00
26/07/2006	R157 On 02-November-06	7.25	Call	Option on Bond Future	614	579	614	579	0.00
26/07/2006	R157 On 02-November-06	7.25	Put	Option on Bond Future	97465	99120	97465	99120	0.00
26/07/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	3953	3791	3953	3791	0.00
26/07/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	99096	100727	99096	100727	0.00

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26/07/2006	R157 On 03-August-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
26/07/2006	R157 On 03-August-06	7.00	Put	Option on Bond Future	118135	119942	118135	119942	0.00
26/07/2006	R157 On 03-August-06	9.00	Call	Option on Bond Future	38529	36781	38529	36781	0.00
26/07/2006	R157 On 03-August-06	9.00	Put	Option on Bond Future	55	114	55	114	0.00
26/07/2006	R157 On 03-August-06	9.25	Call	Option on Bond Future	56393	54591	56393	54591	0.00
26/07/2006	R157 On 03-August-06	9.25	Put	Option on Bond Future	2	6	2	6	0.00
26/07/2006	R157 On 02-November-06	6.75	Call	Option on Bond Future	69	65	69	65	0.00
26/07/2006	R157 On 02-November-06	6.75	Put	Option on Bond Future	138184	139870	138184	139870	0.00
26/07/2006	R157 On 02-November-06	7.00	Call	Option on Bond Future	220	207	220	207	0.00
26/07/2006	R157 On 02-November-06	7.00	Put	Option on Bond Future	117504	119181	117504	119181	0.00
26/07/2006	R157 On 02-November-06	9.25	Call	Option on Bond Future	59591	58303	59591	58303	0.00
26/07/2006	R157 On 02-November-06	9.25	Put	Option on Bond Future	6328	6729	6328	6729	0.00
26/07/2006	R157 On 02-November-06	9.50	Call	Option on Bond Future	74462	73053	74462	73053	0.00
26/07/2006	R157 On 02-November-06	9.50	Put	Option on Bond Future	3987	4268	3987	4268	0.00
26/07/2006	R157 On 02-November-06	9.75	Call	Option on Bond Future	89849	88351	89849	88351	0.00
26/07/2006	R157 On 02-November-06	9.75	Put	Option on Bond Future	2482	2674	2482	2674	0.00
26/07/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	2313	2213	2313	2213	0.00
26/07/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	117367	119060	117367	119060	0.00
26/07/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	67187	65968	67187	65968	0.00
26/07/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	15775	16349	15775	16349	0.00
26/07/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	80428	79105	80428	79105	0.00
26/07/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	12179	12649	12179	12649	0.00
26/07/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	94200	92791	94200	92791	0.00
26/07/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	9421	9805	9421	9805	0.00
26/07/2006	R157 On 02-November-06	8.45	Call	Option on Bond Future	20190	19502	20190	19502	0.00
26/07/2006	R157 On 02-November-06	8.45	Put	Option on Bond Future	24243	25244	24243	25244	0.00
26/07/2006	R186 On 01-February-07			Bond Future	8.2500	8.2690	123.1147	122.9231	0.00
26/07/2006	R186 On 03-August-06			Bond Future	8.2500	8.2630	123.4085	123.2258	60.00
26/07/2006	R186 On 02-November-06			Bond Future	8.2600	8.2720	125.8225	125.6297	0.00
26/07/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	52561	51707	52561	51707	0.00
26/07/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	52787	53849	52787	53849	0.00
26/07/2006	R186 On 03-August-06	8.25	Call	Option on Bond Future	9646	9316	9646	9316	0.00
26/07/2006	R186 On 03-August-06	8.25	Put	Option on Bond Future	9304	10801	9304	10801	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
26/07/2006	R186 On 02-November-06	8.25	Call	Option on Bond Future	33833	33029	33833	33029	0.00
26/07/2006	R186 On 02-November-06	8.25	Put	Option on Bond Future	34401	35524	34401	35524	0.00
26/07/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	55629	54742	55629	54742	0.00
26/07/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	50229	51259	50229	51259	0.00
26/07/2006	R186 On 03-August-06	8.30	Call	Option on Bond Future	12816	12307	12816	12307	0.00
26/07/2006	R186 On 03-August-06	8.30	Put	Option on Bond Future	6780	8098	6780	8098	0.00
26/07/2006	R186 On 02-November-06	8.30	Call	Option on Bond Future	36844	35989	36844	35989	0.00
26/07/2006	R186 On 02-November-06	8.30	Put	Option on Bond Future	31752	32825	31752	32825	0.00
26/07/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	68593	67582	68593	67582	0.00
26/07/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	41086	41992	41086	41992	0.00
26/07/2006	R186 On 03-August-06	8.50	Call	Option on Bond Future	29799	28524	29799	28524	0.00
26/07/2006	R186 On 03-August-06	8.50	Put	Option on Bond Future	1392	1944	1392	1944	0.00
26/07/2006	R186 On 02-November-06	8.50	Call	Option on Bond Future	50083	49032	50083	49032	0.00
26/07/2006	R186 On 02-November-06	8.50	Put	Option on Bond Future	22751	23628	22751	23628	0.00
26/07/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	49561	48739	49561	48739	0.00
26/07/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	55453	56547	55453	56547	0.00
26/07/2006	R186 On 03-August-06	8.20	Call	Option on Bond Future	6960	6778	6960	6778	0.00
26/07/2006	R186 On 03-August-06	8.20	Put	Option on Bond Future	12352	13997	12352	13997	0.00
26/07/2006	R186 On 02-November-06	8.20	Call	Option on Bond Future	30895	30141	30895	30141	0.00
26/07/2006	R186 On 02-November-06	8.20	Put	Option on Bond Future	37163	38336	37163	38336	0.00
26/07/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	38376	37686	38376	37686	0.00
26/07/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	67337	68563	67337	68563	0.00
26/07/2006	R186 On 03-August-06	8.00	Call	Option on Bond Future	1155	1213	1155	1213	0.00
26/07/2006	R186 On 03-August-06	8.00	Put	Option on Bond Future	29907	31793	29907	31793	0.00
26/07/2006	R186 On 02-November-06	8.00	Call	Option on Bond Future	20531	19974	20531	19974	0.00
26/07/2006	R186 On 02-November-06	8.00	Put	Option on Bond Future	50015	51386	50015	51386	0.00
26/07/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	26448	25921	26448	25921	0.00
26/07/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	85190	86579	85190	86579	0.00
26/07/2006	R186 On 03-August-06	7.75	Call	Option on Bond Future	30	40	30	40	0.00
26/07/2006	R186 On 03-August-06	7.75	Put	Option on Bond Future	58955	60792	58955	60792	0.00
26/07/2006	R186 On 02-November-06	7.75	Call	Option on Bond Future	11022	10685	11022	10685	0.00
26/07/2006	R186 On 02-November-06	7.75	Put	Option on Bond Future	70485	72076	70485	72076	0.00
26/07/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	16960	16585	16960	16585	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
26/07/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	106574	108116	106574	108116	0.00
26/07/2006	R186 On 03-August-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
26/07/2006	R186 On 03-August-06	7.50	Put	Option on Bond Future	90221	92049	90221	92049	0.00
26/07/2006	R186 On 02-November-06	7.50	Call	Option on Bond Future	5023	4852	5023	4852	0.00
26/07/2006	R186 On 02-November-06	7.50	Put	Option on Bond Future	95572	97329	95572	97329	0.00
26/07/2006	R186 On 03-August-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
26/07/2006	R186 On 03-August-06	7.25	Put	Option on Bond Future	122692	124519	122692	124519	0.00
26/07/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	9926	9682	9926	9682	0.00
26/07/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	131551	133224	131551	133224	0.00
26/07/2006	R186 On 02-November-06	7.25	Call	Option on Bond Future	1848	1779	1848	1779	0.00
26/07/2006	R186 On 02-November-06	7.25	Put	Option on Bond Future	124639	126497	124639	126497	0.00
26/07/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	5977	5823	5977	5823	0.00
26/07/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	160802	162564	160802	162564	0.00
26/07/2006	R186 On 03-August-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
26/07/2006	R186 On 03-August-06	7.00	Put	Option on Bond Future	156389	158217	156389	158217	0.00
26/07/2006	R186 On 02-November-06	7.00	Call	Option on Bond Future	671	646	671	646	0.00
26/07/2006	R186 On 02-November-06	7.00	Put	Option on Bond Future	156912	158814	156912	158814	0.00
26/07/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	3397	3306	3397	3306	0.00
26/07/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	192662	194487	192662	194487	0.00
26/07/2006	R186 On 03-August-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
26/07/2006	R186 On 03-August-06	6.75	Put	Option on Bond Future	191367	193195	191367	193195	0.00
26/07/2006	R186 On 02-November-06	6.75	Call	Option on Bond Future	209	202	209	202	0.00
26/07/2006	R186 On 02-November-06	6.75	Put	Option on Bond Future	191161	193081	191161	193081	0.00
26/07/2006	R186 On 03-August-06	8.75	Call	Option on Bond Future	55582	53840	55582	53840	0.00
26/07/2006	R186 On 03-August-06	8.75	Put	Option on Bond Future	100	185	100	185	0.00
26/07/2006	R186 On 03-August-06	9.00	Call	Option on Bond Future	81614	79793	81614	79793	0.00
26/07/2006	R186 On 03-August-06	9.00	Put	Option on Bond Future	4	10	4	10	0.00
26/07/2006	R186 On 03-August-06	9.25	Call	Option on Bond Future	106831	105004	106831	105004	0.00
26/07/2006	R186 On 03-August-06	9.25	Put	Option on Bond Future	0	0	0	0	0.00
26/07/2006	R186 On 02-November-06	8.75	Call	Option on Bond Future	68978	67707	68978	67707	0.00
26/07/2006	R186 On 02-November-06	8.75	Put	Option on Bond Future	14722	15378	14722	15378	0.00
26/07/2006	R186 On 02-November-06	9.00	Call	Option on Bond Future	89603	88149	89603	88149	0.00
26/07/2006	R186 On 02-November-06	9.00	Put	Option on Bond Future	9357	9831	9357	9831	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
26/07/2006	R186 On 02-November-06	6.50	Call	Option on Bond Future	55	53	55	53	0.00
26/07/2006	R186 On 02-November-06	6.50	Put	Option on Bond Future	227035	228960	227035	228960	0.00
26/07/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	1816	1766	1816	1766	0.00
26/07/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	226815	228681	226815	228681	0.00
26/07/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	86149	84995	86149	84995	0.00
26/07/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	31871	32634	31871	32634	0.00
26/07/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	104772	103490	104772	103490	0.00
26/07/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	24646	25281	24646	25281	0.00
26/07/2006	R194 On 01-February-07			Bond Future	8.3500	8.3880	106.0197	105.9854	0.00
26/07/2006	R194 On 03-August-06			Bond Future	8.2600	8.2830	106.8620	106.8327	208.00
26/07/2006	R194 On 02-November-06			Bond Future	8.3400	8.3670	103.8756	103.8447	0.00
26/07/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	5953	5781	5953	5781	0.00
26/07/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	4482	4652	4482	4652	0.00
26/07/2006	R194 On 03-August-06	8.25	Call	Option on Bond Future	1113	1052	1113	1052	0.00
26/07/2006	R194 On 03-August-06	8.25	Put	Option on Bond Future	1303	1535	1303	1535	0.00
26/07/2006	R194 On 02-November-06	8.25	Call	Option on Bond Future	3279	3159	3279	3159	0.00
26/07/2006	R194 On 02-November-06	8.25	Put	Option on Bond Future	4420	4610	4420	4610	0.00
26/07/2006	R194 On 02-November-06	8.50	Call	Option on Bond Future	5043	4885	5043	4885	0.00
26/07/2006	R194 On 02-November-06	8.50	Put	Option on Bond Future	3087	3239	3087	3239	0.00
26/07/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	4530	4384	4530	4384	0.00
26/07/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	5580	5777	5580	5777	0.00
26/07/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	7586	7389	7586	7389	0.00
26/07/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	3603	3749	3603	3749	0.00
26/07/2006	R194 On 03-August-06	8.55	Call	Option on Bond Future	4328	4102	4328	4102	0.00
26/07/2006	R194 On 03-August-06	8.55	Put	Option on Bond Future	138	205	138	205	0.00
26/07/2006	R194 On 02-November-06	8.60	Call	Option on Bond Future	5816	5643	5816	5643	0.00
26/07/2006	R194 On 02-November-06	8.60	Put	Option on Bond Future	2626	2763	2626	2763	0.00
26/07/2006	R194 On 03-August-06	8.45	Call	Option on Bond Future	3063	2887	3063	2887	0.00
26/07/2006	R194 On 03-August-06	8.45	Put	Option on Bond Future	331	447	331	447	0.00
26/07/2006	R194 On 03-August-06	8.50	Call	Option on Bond Future	3680	3478	3680	3478	0.00
26/07/2006	R194 On 03-August-06	8.50	Put	Option on Bond Future	219	309	219	309	0.00
26/07/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	7246	7054	7246	7054	0.00
26/07/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	3765	3915	3765	3915	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
26/07/2006	R194 On 03-August-06	8.75	Call	Option on Bond Future	7111	6832	7111	6832	0.00
26/07/2006	R194 On 03-August-06	8.75	Put	Option on Bond Future	15	29	15	29	0.00
26/07/2006	R194 On 03-August-06	8.00	Call	Option on Bond Future	126	128	126	128	0.00
26/07/2006	R194 On 03-August-06	8.00	Put	Option on Bond Future	3986	4281	3986	4281	0.00
26/07/2006	R194 On 02-November-06	8.00	Call	Option on Bond Future	1955	1873	1955	1873	0.00
26/07/2006	R194 On 02-November-06	8.00	Put	Option on Bond Future	6205	6433	6205	6433	0.00
26/07/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	3278	3160	3278	3160	0.00
26/07/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	6859	7083	6859	7083	0.00
26/07/2006	R194 On 03-August-06	7.75	Call	Option on Bond Future	3	4	3	4	0.00
26/07/2006	R194 On 03-August-06	7.75	Put	Option on Bond Future	7551	7844	7551	7844	0.00
26/07/2006	R194 On 02-November-06	7.75	Call	Option on Bond Future	1034	984	1034	984	0.00
26/07/2006	R194 On 02-November-06	7.75	Put	Option on Bond Future	8407	8667	8407	8667	0.00
26/07/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	2271	2179	2271	2179	0.00
26/07/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	8392	8643	8392	8643	0.00
26/07/2006	R194 On 03-August-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
26/07/2006	R194 On 03-August-06	7.50	Put	Option on Bond Future	11253	11546	11253	11546	0.00
26/07/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	1481	1414	1481	1414	0.00
26/07/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	10152	10428	10152	10428	0.00
26/07/2006	R194 On 02-November-06	7.50	Call	Option on Bond Future	470	444	470	444	0.00
26/07/2006	R194 On 02-November-06	7.50	Put	Option on Bond Future	10979	11263	10979	11263	0.00
26/07/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	991	943	991	943	0.00
26/07/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	12221	12516	12221	12516	0.00
26/07/2006	R194 On 03-August-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
26/07/2006	R194 On 03-August-06	7.25	Put	Option on Bond Future	14977	15269	14977	15269	0.00
26/07/2006	R194 On 02-November-06	7.25	Call	Option on Bond Future	212	200	212	200	0.00
26/07/2006	R194 On 02-November-06	7.25	Put	Option on Bond Future	13872	14169	13872	14169	0.00
26/07/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	640	607	640	607	0.00
26/07/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	14438	14748	14438	14748	0.00
26/07/2006	R194 On 02-November-06	7.00	Call	Option on Bond Future	86	81	86	81	0.00
26/07/2006	R194 On 02-November-06	7.00	Put	Option on Bond Future	16909	17214	16909	17214	0.00
26/07/2006	R194 On 03-August-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
26/07/2006	R194 On 03-August-06	7.00	Put	Option on Bond Future	18719	19011	18719	19011	0.00
26/07/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	398	376	398	376	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
26/07/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	16774	17096	16774	17096	0.00
26/07/2006	R194 On 02-November-06	6.75	Call	Option on Bond Future	32	29	32	29	0.00
26/07/2006	R194 On 02-November-06	6.75	Put	Option on Bond Future	20032	20339	20032	20339	0.00
26/07/2006	R194 On 03-August-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
26/07/2006	R194 On 03-August-06	6.75	Put	Option on Bond Future	22479	22772	22479	22772	0.00
26/07/2006	R194 On 03-August-06	9.00	Call	Option on Bond Future	10713	10421	10713	10421	0.00
26/07/2006	R194 On 03-August-06	9.00	Put	Option on Bond Future	1	2	1	2	0.00
26/07/2006	R194 On 02-November-06	6.00	Call	Option on Bond Future	1	1	1	1	0.00
26/07/2006	R194 On 02-November-06	6.00	Put	Option on Bond Future	29615	29925	29615	29925	0.00
26/07/2006	R194 On 02-November-06	6.25	Call	Option on Bond Future	3	3	3	3	0.00
26/07/2006	R194 On 02-November-06	6.25	Put	Option on Bond Future	26399	26708	26399	26708	0.00
26/07/2006	R194 On 02-November-06	6.50	Call	Option on Bond Future	10	10	10	10	0.00
26/07/2006	R194 On 02-November-06	6.50	Put	Option on Bond Future	23201	23511	23201	23511	0.00
26/07/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	75	70	75	70	0.00
26/07/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	24245	24583	24245	24583	0.00
26/07/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	137	128	137	128	0.00
26/07/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	21699	22033	21699	22033	0.00
26/07/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	238	224	238	224	0.00
26/07/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	19202	19532	19202	19532	0.00
26/07/2006	R194 On 02-November-06	8.55	Call	Option on Bond Future	5422	5257	5422	5257	0.00
26/07/2006	R194 On 02-November-06	8.55	Put	Option on Bond Future	2849	2994	2849	2994	0.00
26/07/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	6913	6725	6913	6725	0.00
26/07/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	3933	4089	3933	4089	0.00
26/07/2006	R201 On 01-February-07			Bond Future	8.5300	8.5490	102.3836	102.2469	0.00
26/07/2006	R201 On 03-August-06			Bond Future	8.4900	8.5160	102.6415	102.5104	26.00
26/07/2006	R201 On 02-November-06			Bond Future	8.5200	8.5410	104.6465	104.5126	0.00
26/07/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	28012	27376	28012	27376	0.00
26/07/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	26588	27319	26588	27319	0.00
26/07/2006	R201 On 03-August-06	8.50	Call	Option on Bond Future	5121	4773	5121	4773	0.00
26/07/2006	R201 On 03-August-06	8.50	Put	Option on Bond Future	4763	5727	4763	5727	0.00
26/07/2006	R201 On 02-November-06	8.55	Call	Option on Bond Future	18763	18157	18763	18157	0.00
26/07/2006	R201 On 02-November-06	8.55	Put	Option on Bond Future	16900	17634	16900	17634	0.00
26/07/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	29616	28958	29616	28958	0.00

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26/07/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	25354	26063	25354	26063	0.00
26/07/2006	R201 On 03-August-06	8.55	Call	Option on Bond Future	6812	6339	6812	6339	0.00
26/07/2006	R201 On 03-August-06	8.55	Put	Option on Bond Future	3480	4318	3480	4318	0.00
26/07/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	26448	25835	26448	25835	0.00
26/07/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	27874	28627	27874	28627	0.00
26/07/2006	R201 On 03-August-06	8.45	Call	Option on Bond Future	3709	3472	3709	3472	0.00
26/07/2006	R201 On 03-August-06	8.45	Put	Option on Bond Future	6337	7411	6337	7411	0.00
26/07/2006	R201 On 02-November-06	8.50	Call	Option on Bond Future	17186	16615	17186	16615	0.00
26/07/2006	R201 On 02-November-06	8.50	Put	Option on Bond Future	18236	19004	18236	19004	0.00
26/07/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	34664	33942	34664	33942	0.00
26/07/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	21948	22592	21948	22592	0.00
26/07/2006	R201 On 03-August-06	8.75	Call	Option on Bond Future	15855	14888	15855	14888	0.00
26/07/2006	R201 On 03-August-06	8.75	Put	Option on Bond Future	735	1079	735	1079	0.00
26/07/2006	R201 On 02-November-06	8.75	Call	Option on Bond Future	25734	24995	25734	24995	0.00
26/07/2006	R201 On 02-November-06	8.75	Put	Option on Bond Future	12328	12928	12328	12928	0.00
26/07/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	31261	30581	31261	30581	0.00
26/07/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	24170	24857	24170	24857	0.00
26/07/2006	R201 On 03-August-06	8.60	Call	Option on Bond Future	8764	8159	8764	8159	0.00
26/07/2006	R201 On 03-August-06	8.60	Put	Option on Bond Future	2468	3174	2468	3174	0.00
26/07/2006	R201 On 02-November-06	8.65	Call	Option on Bond Future	22121	21447	22121	21447	0.00
26/07/2006	R201 On 02-November-06	8.65	Put	Option on Bond Future	14465	15131	14465	15131	0.00
26/07/2006	R201 On 02-November-06	8.60	Call	Option on Bond Future	20408	19769	20408	19769	0.00
26/07/2006	R201 On 02-November-06	8.60	Put	Option on Bond Future	15644	16344	15644	16344	0.00
26/07/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	43809	42985	43809	42985	0.00
26/07/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	17202	17745	17202	17745	0.00
26/07/2006	R201 On 03-August-06	9.00	Call	Option on Bond Future	29659	28400	29659	28400	0.00
26/07/2006	R201 On 03-August-06	9.00	Put	Option on Bond Future	53	104	53	104	0.00
26/07/2006	R201 On 02-November-06	9.00	Call	Option on Bond Future	35619	34728	35619	34728	0.00
26/07/2006	R201 On 02-November-06	9.00	Put	Option on Bond Future	8021	8470	8021	8470	0.00
26/07/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	19292	18794	19292	18794	0.00
26/07/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	35117	35984	35117	35984	0.00
26/07/2006	R201 On 03-August-06	8.25	Call	Option on Bond Future	646	639	646	639	0.00
26/07/2006	R201 On 03-August-06	8.25	Put	Option on Bond Future	15333	16636	15333	16636	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
26/07/2006	R201 On 02-November-06	8.25	Call	Option on Bond Future	10467	10066	10467	10066	0.00
26/07/2006	R201 On 02-November-06	8.25	Put	Option on Bond Future	26242	27180	26242	27180	0.00
26/07/2006	R201 On 03-August-06	8.00	Call	Option on Bond Future	19	22	19	22	0.00
26/07/2006	R201 On 03-August-06	8.00	Put	Option on Bond Future	30037	31352	30037	31352	0.00
26/07/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	5649	5400	5649	5400	0.00
26/07/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	36423	37514	36423	37514	0.00
26/07/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	13296	12911	13296	12911	0.00
26/07/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	43781	44763	43781	44763	0.00
26/07/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	8581	8303	8581	8303	0.00
26/07/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	53994	55082	53994	55082	0.00
26/07/2006	R201 On 03-August-06	7.75	Call	Option on Bond Future	0	0	0	0	0.00
26/07/2006	R201 On 03-August-06	7.75	Put	Option on Bond Future	45645	46956	45645	46956	0.00
26/07/2006	R201 On 02-November-06	7.75	Call	Option on Bond Future	2613	2481	2613	2481	0.00
26/07/2006	R201 On 02-November-06	7.75	Put	Option on Bond Future	48668	49875	48668	49875	0.00
26/07/2006	R201 On 03-August-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
26/07/2006	R201 On 03-August-06	7.50	Put	Option on Bond Future	61571	62882	61571	62882	0.00
26/07/2006	R201 On 02-November-06	7.50	Call	Option on Bond Future	1186	1122	1186	1122	0.00
26/07/2006	R201 On 02-November-06	7.50	Put	Option on Bond Future	62808	64083	62808	64083	0.00
26/07/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	5663	5468	5663	5468	0.00
26/07/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	66277	67448	66277	67448	0.00
26/07/2006	R201 On 02-November-06	7.25	Call	Option on Bond Future	481	454	481	454	0.00
26/07/2006	R201 On 02-November-06	7.25	Put	Option on Bond Future	77963	79275	77963	79275	0.00
26/07/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	3585	3454	3585	3454	0.00
26/07/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	79678	80913	79678	80913	0.00
26/07/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	2172	2088	2172	2088	0.00
26/07/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	94028	95310	94028	95310	0.00
26/07/2006	R201 On 02-November-06	7.00	Call	Option on Bond Future	174	164	174	164	0.00
26/07/2006	R201 On 02-November-06	7.00	Put	Option on Bond Future	93813	95142	93813	95142	0.00
26/07/2006	R201 On 03-August-06	9.25	Call	Option on Bond Future	43825	42517	43825	42517	0.00
26/07/2006	R201 On 03-August-06	9.25	Put	Option on Bond Future	2	6	2	6	0.00
26/07/2006	R201 On 02-November-06	6.75	Call	Option on Bond Future	55	52	55	52	0.00
26/07/2006	R201 On 02-November-06	6.75	Put	Option on Bond Future	110157	111493	110157	111493	0.00
26/07/2006	R201 On 02-November-06	9.25	Call	Option on Bond Future	46656	45640	46656	45640	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
26/07/2006	R201 On 02-November-06	9.25	Put	Option on Bond Future	5124	5448	5124	5448	0.00
26/07/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	1257	1206	1257	1206	0.00
26/07/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	109166	110481	109166	110481	0.00
26/07/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	53655	52741	53655	52741	0.00
26/07/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	13405	13857	13405	13857	0.00
26/07/2006	R203 On 01-February-07			Bond Future	8.4800	8.5020	101.6526	101.5298	0.00
26/07/2006	R203 On 03-August-06			Bond Future	8.4600	8.4740	101.7801	101.6675	111.00
26/07/2006	R203 On 02-November-06			Bond Future	8.4800	8.4950	99.5930	99.4752	0.00
26/07/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	21177	20600	21177	20600	0.00
26/07/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	20085	20736	20085	20736	0.00
26/07/2006	R203 On 03-August-06	8.50	Call	Option on Bond Future	5922	5514	5922	5514	0.00
26/07/2006	R203 On 03-August-06	8.50	Put	Option on Bond Future	2971	3689	2971	3689	0.00
26/07/2006	R203 On 02-November-06	8.50	Call	Option on Bond Future	15537	15001	15537	15001	0.00
26/07/2006	R203 On 02-November-06	8.50	Put	Option on Bond Future	14013	14655	14013	14655	0.00
26/07/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	22916	22307	22916	22307	0.00
26/07/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	18422	19041	18422	19041	0.00
26/07/2006	R203 On 02-November-06	8.55	Call	Option on Bond Future	17357	16778	17357	16778	0.00
26/07/2006	R203 On 02-November-06	8.55	Put	Option on Bond Future	12383	12981	12383	12981	0.00
26/07/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	30668	29931	30668	29931	0.00
26/07/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	12721	13212	12721	13212	0.00
26/07/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	20394	19360	20394	19360	0.00
26/07/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	117	208	117	208	0.00
26/07/2006	R203 On 02-November-06	8.75	Call	Option on Bond Future	25790	25037	25790	25037	0.00
26/07/2006	R203 On 02-November-06	8.75	Put	Option on Bond Future	7171	7596	7171	7596	0.00
26/07/2006	R203 On 03-August-06	8.60	Call	Option on Bond Future	10953	10229	10953	10229	0.00
26/07/2006	R203 On 03-August-06	8.60	Put	Option on Bond Future	1022	1423	1022	1423	0.00
26/07/2006	R203 On 02-November-06	8.65	Call	Option on Bond Future	21352	20684	21352	20684	0.00
26/07/2006	R203 On 02-November-06	8.65	Put	Option on Bond Future	9523	10033	9523	10033	0.00
26/07/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	24737	24095	24737	24095	0.00
26/07/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	16857	17443	16857	17443	0.00
26/07/2006	R203 On 03-August-06	8.55	Call	Option on Bond Future	8255	7686	8255	7686	0.00
26/07/2006	R203 On 03-August-06	8.55	Put	Option on Bond Future	1805	2362	1805	2362	0.00
26/07/2006	R203 On 02-November-06	8.60	Call	Option on Bond Future	19297	18673	19297	18673	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
26/07/2006	R203 On 02-November-06	8.60	Put	Option on Bond Future	10887	11441	10887	11441	0.00
26/07/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	26637	25963	26637	25963	0.00
26/07/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	15386	15940	15386	15940	0.00
26/07/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	41974	41090	41974	41090	0.00
26/07/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	7553	7897	7553	7897	0.00
26/07/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	37198	36073	37198	36073	0.00
26/07/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	1	2	1	2	0.00
26/07/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	429	435	429	435	0.00
26/07/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	15222	16354	15222	16354	0.00
26/07/2006	R203 On 02-November-06	8.25	Call	Option on Bond Future	8247	7919	8247	7919	0.00
26/07/2006	R203 On 02-November-06	8.25	Put	Option on Bond Future	24224	25074	24224	25074	0.00
26/07/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	13713	13294	13713	13294	0.00
26/07/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	29869	30678	29869	30678	0.00
26/07/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	4	5	4	5	0.00
26/07/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	32971	34099	32971	34099	0.00
26/07/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	8267	7986	8267	7986	0.00
26/07/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	42073	43020	42073	43020	0.00
26/07/2006	R203 On 02-November-06	8.00	Call	Option on Bond Future	3782	3613	3782	3613	0.00
26/07/2006	R203 On 02-November-06	8.00	Put	Option on Bond Future	37675	38685	37675	38685	0.00
26/07/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	4608	4436	4608	4436	0.00
26/07/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	56476	57533	56476	57533	0.00
26/07/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	0	0	0	0	0.00
26/07/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	51583	52709	51583	52709	0.00
26/07/2006	R203 On 02-November-06	7.75	Call	Option on Bond Future	1472	1401	1472	1401	0.00
26/07/2006	R203 On 02-November-06	7.75	Put	Option on Bond Future	53710	54816	53710	54816	0.00
26/07/2006	R203 On 03-August-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
26/07/2006	R203 On 03-August-06	7.50	Put	Option on Bond Future	70653	71778	70653	71778	0.00
26/07/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	2359	2263	2359	2263	0.00
26/07/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	72714	73847	72714	73847	0.00
26/07/2006	R203 On 02-November-06	7.50	Call	Option on Bond Future	479	454	479	454	0.00
26/07/2006	R203 On 02-November-06	7.50	Put	Option on Bond Future	71499	72652	71499	72652	0.00
26/07/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	1103	1054	1103	1054	0.00
26/07/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	90380	91560	90380	91560	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
26/07/2006	R203 On 03-August-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
26/07/2006	R203 On 03-August-06	7.25	Put	Option on Bond Future	90188	91313	90188	91313	0.00
26/07/2006	R203 On 02-November-06	7.25	Call	Option on Bond Future	129	122	129	122	0.00
26/07/2006	R203 On 02-November-06	7.25	Put	Option on Bond Future	90382	91553	90382	91553	0.00
26/07/2006	R203 On 03-August-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
26/07/2006	R203 On 03-August-06	7.00	Put	Option on Bond Future	110201	111327	110201	111327	0.00
26/07/2006	R203 On 02-November-06	7.00	Call	Option on Bond Future	28	27	28	27	0.00
26/07/2006	R203 On 02-November-06	7.00	Put	Option on Bond Future	109977	111153	109977	111153	0.00
26/07/2006	R203 On 02-November-06	6.50	Call	Option on Bond Future	1	1	1	1	0.00
26/07/2006	R203 On 02-November-06	6.50	Put	Option on Bond Future	150779	151956	150779	151956	0.00
26/07/2006	R203 On 02-November-06	6.75	Call	Option on Bond Future	5	5	5	5	0.00
26/07/2006	R203 On 02-November-06	6.75	Put	Option on Bond Future	130125	131302	130125	131302	0.00
26/07/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	62	59	62	59	0.00
26/07/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	148832	150057	148832	150057	0.00
26/07/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	179	171	179	171	0.00
26/07/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	128652	129872	128652	129872	0.00
26/07/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	468	446	468	446	0.00
26/07/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	109114	110320	109114	110320	0.00
26/07/2006	R204 On 01-February-07			Bond Future	8.4700	8.4860	97.5192	97.4254	0.00
26/07/2006	R204 On 03-August-06			Bond Future	8.4500	8.4640	97.5988	97.5174	83.00
26/07/2006	R204 On 02-November-06			Bond Future	8.4700	8.4820	99.5043	99.4167	0.00
26/07/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	34958	34555	34958	34555	0.00
26/07/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	33010	33546	33010	33546	0.00
26/07/2006	R204 On 03-August-06	8.45	Call	Option on Bond Future	5934	5903	5934	5903	0.00
26/07/2006	R204 On 03-August-06	8.45	Put	Option on Bond Future	6156	6939	6156	6939	0.00
26/07/2006	R204 On 02-November-06	8.50	Call	Option on Bond Future	23082	22734	23082	22734	0.00
26/07/2006	R204 On 02-November-06	8.50	Put	Option on Bond Future	20893	21421	20893	21421	0.00
26/07/2006	R204 On 03-August-06	8.50	Call	Option on Bond Future	7969	7858	7969	7858	0.00
26/07/2006	R204 On 03-August-06	8.50	Put	Option on Bond Future	4497	5200	4497	5200	0.00
26/07/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	45525	45046	45525	45046	0.00
26/07/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	25797	26257	25797	26257	0.00
26/07/2006	R204 On 03-August-06	8.55	Call	Option on Bond Future	10337	10131	10337	10131	0.00
26/07/2006	R204 On 03-August-06	8.55	Put	Option on Bond Future	3190	3798	3190	3798	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
26/07/2006	R204 On 02-November-06	8.75	Call	Option on Bond Future	34018	33558	34018	33558	0.00
26/07/2006	R204 On 02-November-06	8.75	Put	Option on Bond Future	13844	14259	13844	14259	0.00
26/07/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	41161	40712	41161	40712	0.00
26/07/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	28492	28981	28492	28981	0.00
26/07/2006	R204 On 02-November-06	8.65	Call	Option on Bond Future	29415	28999	29415	28999	0.00
26/07/2006	R204 On 02-November-06	8.65	Put	Option on Bond Future	16379	16839	16379	16839	0.00
26/07/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	36977	36559	36977	36559	0.00
26/07/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	31438	31958	31438	31958	0.00
26/07/2006	R204 On 02-November-06	8.55	Call	Option on Bond Future	25112	24741	25112	24741	0.00
26/07/2006	R204 On 02-November-06	8.55	Put	Option on Bond Future	19289	19794	19289	19794	0.00
26/07/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	39045	38612	39045	38612	0.00
26/07/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	29932	30437	29932	30437	0.00
26/07/2006	R204 On 02-November-06	8.60	Call	Option on Bond Future	27224	26830	27224	26830	0.00
26/07/2006	R204 On 02-November-06	8.60	Put	Option on Bond Future	17785	18268	17785	18268	0.00
26/07/2006	R204 On 03-August-06	8.00	Call	Option on Bond Future	41	56	41	56	0.00
26/07/2006	R204 On 03-August-06	8.00	Put	Option on Bond Future	34394	35223	34394	35223	0.00
26/07/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	57123	56575	57123	56575	0.00
26/07/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	20057	20447	20057	20447	0.00
26/07/2006	R204 On 02-November-06	9.00	Call	Option on Bond Future	46648	46086	46648	46086	0.00
26/07/2006	R204 On 02-November-06	9.00	Put	Option on Bond Future	8942	9256	8942	9256	0.00
26/07/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	25652	25328	25652	25328	0.00
26/07/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	41939	42553	41939	42553	0.00
26/07/2006	R204 On 02-November-06	8.25	Call	Option on Bond Future	14247	14009	14247	14009	0.00
26/07/2006	R204 On 02-November-06	8.25	Put	Option on Bond Future	30510	31149	30510	31149	0.00
26/07/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	7789	7648	7789	7648	0.00
26/07/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	42984	43720	42984	43720	0.00
26/07/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	17805	17558	17805	17558	0.00
26/07/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	52793	53484	52793	53484	0.00
26/07/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	11540	11364	11540	11364	0.00
26/07/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	65710	66472	65710	66472	0.00
26/07/2006	R204 On 02-November-06	7.75	Call	Option on Bond Future	3655	3584	3655	3584	0.00
26/07/2006	R204 On 02-November-06	7.75	Put	Option on Bond Future	58278	59084	58278	59084	0.00
26/07/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	7618	7498	7618	7498	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
26/07/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	81464	82282	81464	82282	0.00
26/07/2006	R204 On 02-November-06	7.50	Call	Option on Bond Future	1665	1635	1665	1635	0.00
26/07/2006	R204 On 02-November-06	7.50	Put	Option on Bond Future	76225	77070	76225	77070	0.00
26/07/2006	R204 On 02-November-06	7.25	Call	Option on Bond Future	675	663	675	663	0.00
26/07/2006	R204 On 02-November-06	7.25	Put	Option on Bond Future	95695	96560	95695	96560	0.00
26/07/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	4812	4733	4812	4733	0.00
26/07/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	98843	99703	98843	99703	0.00
26/07/2006	R204 On 02-November-06	7.00	Call	Option on Bond Future	241	238	241	238	0.00
26/07/2006	R204 On 02-November-06	7.00	Put	Option on Bond Future	116262	117135	116262	117135	0.00
26/07/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	2900	2852	2900	2852	0.00
26/07/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	117640	118530	117640	118530	0.00
26/07/2006	R204 On 02-November-06	6.50	Call	Option on Bond Future	21	21	21	21	0.00
26/07/2006	R204 On 02-November-06	6.50	Put	Option on Bond Future	159726	160602	159726	160602	0.00
26/07/2006	R204 On 02-November-06	6.75	Call	Option on Bond Future	76	75	76	75	0.00
26/07/2006	R204 On 02-November-06	6.75	Put	Option on Bond Future	137652	138528	137652	138528	0.00
26/07/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	907	892	907	892	0.00
26/07/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	158696	159620	158696	159620	0.00
26/07/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	1664	1636	1664	1636	0.00
26/07/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	137651	138562	137651	138562	0.00
26/07/2006	R204 On 03-August-06	8.25	Call	Option on Bond Future	1177	1264	1177	1264	0.00
26/07/2006	R204 On 03-August-06	8.25	Put	Option on Bond Future	16371	17271	16371	17271	0.00
26/07/2006	R207 On 01-February-07			Bond Future	8.4500	8.4600	91.0982	91.0255	0.00
26/07/2006	R207 On 03-August-06			Bond Future	8.4300	8.4430	91.0531	90.9863	0.00
26/07/2006	R207 On 02-November-06			Bond Future	8.4500	8.4580	92.8293	92.7558	0.00
26/07/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	22421	22109	22421	22109	0.00
26/07/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	22421	22836	22421	22836	0.00
26/07/2006	R207 On 03-August-06	8.45	Call	Option on Bond Future	5244	5168	5244	5168	0.00
26/07/2006	R207 On 03-August-06	8.45	Put	Option on Bond Future	4056	4649	4056	4649	0.00
26/07/2006	R207 On 02-November-06	8.45	Call	Option on Bond Future	9716	9396	9716	9396	0.00
26/07/2006	R207 On 02-November-06	8.45	Put	Option on Bond Future	9569	9984	9569	9984	0.00
26/07/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	24238	23907	24238	23907	0.00
26/07/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	20608	21005	20608	21005	0.00
26/07/2006	R207 On 02-November-06	8.50	Call	Option on Bond Future	11649	11284	11649	11284	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
26/07/2006	R207 On 02-November-06	8.50	Put	Option on Bond Future	7837	8207	7837	8207	0.00
26/07/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	30181	29793	30181	29793	0.00
26/07/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	15780	16120	15780	16120	0.00
26/07/2006	R207 On 03-August-06	8.60	Call	Option on Bond Future	13075	12680	13075	12680	0.00
26/07/2006	R207 On 03-August-06	8.60	Put	Option on Bond Future	855	1128	855	1128	0.00
26/07/2006	R207 On 02-November-06	8.65	Call	Option on Bond Future	18650	18155	18650	18155	0.00
26/07/2006	R207 On 02-November-06	8.65	Put	Option on Bond Future	3964	4204	3964	4204	0.00
26/07/2006	R207 On 03-August-06	8.50	Call	Option on Bond Future	7465	7290	7465	7290	0.00
26/07/2006	R207 On 03-August-06	8.50	Put	Option on Bond Future	2579	3072	2579	3072	0.00
26/07/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	26138	25788	26138	25788	0.00
26/07/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	18898	19276	18898	19276	0.00
26/07/2006	R207 On 02-November-06	8.55	Call	Option on Bond Future	13790	13380	13790	13380	0.00
26/07/2006	R207 On 02-November-06	8.55	Put	Option on Bond Future	6333	6658	6333	6658	0.00
26/07/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	28120	27751	28120	27751	0.00
26/07/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	17290	17648	17290	17648	0.00
26/07/2006	R207 On 03-August-06	8.55	Call	Option on Bond Future	10100	9814	10100	9814	0.00
26/07/2006	R207 On 03-August-06	8.55	Put	Option on Bond Future	1537	1919	1537	1919	0.00
26/07/2006	R207 On 02-November-06	8.60	Call	Option on Bond Future	16128	15675	16128	15675	0.00
26/07/2006	R207 On 02-November-06	8.60	Put	Option on Bond Future	5047	5328	5047	5328	0.00
26/07/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	34535	34110	34535	34110	0.00
26/07/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	13051	13352	13051	13352	0.00
26/07/2006	R207 On 02-November-06	8.75	Call	Option on Bond Future	24173	23604	24173	23604	0.00
26/07/2006	R207 On 02-November-06	8.75	Put	Option on Bond Future	2337	2503	2337	2503	0.00
26/07/2006	R207 On 03-August-06	8.00	Call	Option on Bond Future	9	14	9	14	0.00
26/07/2006	R207 On 03-August-06	8.00	Put	Option on Bond Future	33056	33729	33056	33729	0.00
26/07/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	16001	15762	16001	15762	0.00
26/07/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	30719	31208	30719	31208	0.00
26/07/2006	R207 On 02-November-06	8.25	Call	Option on Bond Future	4082	3922	4082	3922	0.00
26/07/2006	R207 On 02-November-06	8.25	Put	Option on Bond Future	18799	19374	18799	19374	0.00
26/07/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	9864	9705	9864	9705	0.00
26/07/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	43439	44008	43439	44008	0.00
26/07/2006	R207 On 02-November-06	8.00	Call	Option on Bond Future	959	916	959	916	0.00
26/07/2006	R207 On 02-November-06	8.00	Put	Option on Bond Future	34726	35418	34726	35418	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
26/07/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	5640	5543	5640	5543	0.00
26/07/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	58595	59226	58595	59226	0.00
26/07/2006	R207 On 02-November-06	7.75	Call	Option on Bond Future	141	135	141	135	0.00
26/07/2006	R207 On 02-November-06	7.75	Put	Option on Bond Future	53496	54224	53496	54224	0.00
26/07/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	2971	2918	2971	2918	0.00
26/07/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	75847	76522	75847	76522	0.00
26/07/2006	R207 On 02-November-06	7.50	Call	Option on Bond Future	12	12	12	12	0.00
26/07/2006	R207 On 02-November-06	7.50	Put	Option on Bond Future	73510	74244	73510	74244	0.00
26/07/2006	R207 On 02-November-06	7.25	Call	Option on Bond Future	1	1	1	1	0.00
26/07/2006	R207 On 02-November-06	7.25	Put	Option on Bond Future	94212	94947	94212	94947	0.00
26/07/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	1433	1407	1433	1407	0.00
26/07/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	94789	95490	94789	95490	0.00
26/07/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	630	618	630	618	0.00
26/07/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	115039	115755	115039	115755	0.00
26/07/2006	R207 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
26/07/2006	R207 On 02-November-06	7.00	Put	Option on Bond Future	115517	116252	115517	116252	0.00
26/07/2006	R207 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
26/07/2006	R207 On 02-November-06	6.75	Put	Option on Bond Future	137432	138167	137432	138167	0.00
26/07/2006	R207 On 02-November-06	9.00	Call	Option on Bond Future	39842	39155	39842	39155	0.00
26/07/2006	R207 On 02-November-06	9.00	Put	Option on Bond Future	472	520	472	520	0.00
26/07/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	251	246	251	246	0.00
26/07/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	136308	137031	136308	137031	0.00
26/07/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	46631	46117	46631	46117	0.00
26/07/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	7769	7984	7769	7984	0.00
26/07/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	90	88	90	88	0.00
26/07/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	158406	159132	158406	159132	0.00
26/07/2006	R207 On 03-August-06	8.25	Call	Option on Bond Future	681	742	681	742	0.00
26/07/2006	R207 On 03-August-06	8.25	Put	Option on Bond Future	14495	15224	14495	15224	0.00
27/07/2006	GOVI On 01-February-07			jGovi	242.9100	243.4840	242.9090	243.4840	0.00
27/07/2006	GOVI On 03-August-06			jGovi	233.3700	234.0260	233.3680	234.0260	576.00
27/07/2006	GOVI On 02-November-06			jGovi	237.9400	238.5690	237.9370	238.5690	350.00
27/07/2006	GOVI On 01-February-07	230.00	Call	jGovi	129730	135360	129730	135360	0.00
27/07/2006	GOVI On 01-February-07	230.00	Put	jGovi	640	520	640	520	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
27/07/2006	GOVI On 03-August-06	230.00	Call	jGovi	33714	40275	33714	40275	0.00
27/07/2006	GOVI On 03-August-06	230.00	Put	jGovi	34	15	34	15	0.00
27/07/2006	GOVI On 02-November-06	230.00	Call	jGovi	80539	86580	80539	86580	0.00
27/07/2006	GOVI On 02-November-06	230.00	Put	jGovi	1169	890	1169	890	0.00
27/07/2006	J153 On 31-August-10			jSwap	8.7400	8.6720	0.0470	0.0444	0.00
27/07/2006	J157 On 15-September-15			jSwap	8.7600	8.7390	0.0824	0.0811	0.00
27/07/2006	J186 On 21-December-26			jSwap	8.5700	8.6040	0.1021	0.1057	0.00
27/07/2006	J194 On 28-February-08			jSwap	8.3600	8.2670	0.0160	0.0143	0.00
27/07/2006	J201 On 22-December-14			jSwap	8.8500	8.8200	0.0799	0.0783	0.00
27/07/2006	J203 On 15-September-17			jSwap	8.7200	8.6940	0.0895	0.0880	0.00
27/07/2006	J204 On 21-December-18			jSwap	8.7300	8.7150	0.0924	0.0918	0.00
27/07/2006	J207 On 15-January-20			jSwap	8.7000	8.7030	0.0549	0.0550	0.00
27/07/2006	JBAR On 21-December-05			jBar	7.7800	7.7130	0.0000	0.0000	0.00
27/07/2006	JFRA On 01-February-07			jFra	8.7200	8.5430	0.0213	0.0208	0.00
27/07/2006	JFRA On 07-February-08			jFra	8.9800	8.9410	0.0219	0.0218	0.00
27/07/2006	JFRA On 03-May-07			jFra	8.8800	8.7910	0.0217	0.0215	0.00
27/07/2006	JFRA On 03-August-06			jFra	7.8500	7.7830	0.0192	0.0190	0.00
27/07/2006	JFRA On 02-August-07			jFra	8.9200	8.8500	0.0217	0.0216	0.00
27/07/2006	JFRA On 02-November-06			jFra	8.4700	8.2850	0.0207	0.0202	0.00
27/07/2006	JFRA On 01-November-07			jFra	8.9800	8.9320	0.0236	0.0234	0.00
27/07/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	3152	2777	3152	2777	0.00
27/07/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	165	231	165	231	0.00
27/07/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	26519	26489	26519	26489	0.00
27/07/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	22884	22955	22884	22955	0.00
27/07/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	3620	3435	3620	3435	0.00
27/07/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	249	285	249	285	0.00
27/07/2006	JFRA On 03-August-06	7.00	Call	Option on jFra	2086	1916	2086	1916	0.00
27/07/2006	JFRA On 03-August-06	7.00	Put	Option on jFra	0	0	0	0	0.00
27/07/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	3809	3679	3809	3679	0.00
27/07/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	356	386	356	386	0.00
27/07/2006	JFRA On 02-November-06	7.00	Call	Option on jFra	3614	3177	3614	3177	0.00
27/07/2006	JFRA On 02-November-06	7.00	Put	Option on jFra	20	38	20	38	0.00
27/07/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	4327	4225	4327	4225	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
27/07/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	445	470	445	470	0.00
27/07/2006	JN02 On 03-August-06			jNote	8.7200	8.6220	0.1596	0.1581	0.00
27/07/2006	JN02 On 02-November-06			jNote	8.8600	8.7730	0.1620	0.1605	0.00
27/07/2006	JN02 On 03-August-06	7.25	Call	Option on jNote	26831	25158	26831	25158	0.00
27/07/2006	JN02 On 03-August-06	7.25	Put	Option on jNote	0	1	0	1	0.00
27/07/2006	JN02 On 02-November-06	7.25	Call	Option on jNote	31055	29673	31055	29673	0.00
27/07/2006	JN02 On 02-November-06	7.25	Put	Option on jNote	1568	1814	1568	1814	0.00
27/07/2006	JN05 On 03-August-06			jNote	8.8700	8.8060	0.3561	0.3541	0.00
27/07/2006	JN05 On 02-November-06			jNote	8.9300	8.8690	0.3576	0.3557	0.00
27/07/2006	JN05 On 03-August-06	7.25	Call	Option on jNote	65064	62573	65064	62573	0.00
27/07/2006	JN05 On 03-August-06	7.25	Put	Option on jNote	0	0	0	0	0.00
27/07/2006	JN05 On 02-November-06	7.25	Call	Option on jNote	67402	64973	67402	64973	0.00
27/07/2006	JN05 On 02-November-06	7.25	Put	Option on jNote	27	39	27	39	0.00
27/07/2006	JN10 On 03-August-06			jNote	8.7400	8.7140	0.5779	0.5772	0.00
27/07/2006	JN10 On 02-November-06			jNote	8.7700	8.7420	0.5783	0.5777	0.00
27/07/2006	JN10 On 03-August-06	7.25	Call	Option on jNote	98736	96964	98736	96964	0.00
27/07/2006	JN10 On 03-August-06	7.25	Put	Option on jNote	0	0	0	0	0.00
27/07/2006	JN10 On 02-November-06	7.25	Call	Option on jNote	100229	98588	100229	98588	0.00
27/07/2006	JN10 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
27/07/2006	JROD On 31-January-07			jRod	7.6900	7.7040	0.0021	0.0020	0.00
27/07/2006	JROD On 28-February-07			jRod	7.8800	7.9020	0.0007	0.0006	0.00
27/07/2006	JROD On 31-July-06			jRod	7.0400	7.0380	0.0023	0.0023	0.00
27/07/2006	JROD On 31-August-06			jRod	7.2800	7.2690	0.0016	0.0016	0.00
27/07/2006	JROD On 29-September-06			jRod	7.5300	7.4860	0.0010	0.0011	0.00
27/07/2006	JROD On 31-October-06			jRod	7.4200	7.3920	0.0027	0.0029	0.00
27/07/2006	JROD On 30-November-06			jRod	7.6600	7.6350	0.0015	0.0016	0.00
27/07/2006	JROD On 29-December-06			jRod	7.8500	7.8380	0.0006	0.0006	0.00
27/07/2006	R153 On 01-February-07			Bond Future	8.4300	8.3460	119.4920	119.7812	0.00
27/07/2006	R153 On 03-August-06			Bond Future	8.4600	8.3060	121.0109	121.5824	944.00
27/07/2006	R153 On 02-November-06			Bond Future	8.4300	8.3410	117.0432	117.3619	0.00
27/07/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	12736	14106	12736	14106	0.00
27/07/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	18793	17272	18793	17272	0.00
27/07/2006	R153 On 03-August-06	8.25	Call	Option on Bond Future	491	2110	491	2110	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
27/07/2006	R153 On 03-August-06	8.25	Put	Option on Bond Future	8293	4197	8293	4197	0.00
27/07/2006	R153 On 02-November-06	8.25	Call	Option on Bond Future	7620	9050	7620	9050	0.00
27/07/2006	R153 On 02-November-06	8.25	Put	Option on Bond Future	14005	12248	14005	12248	101.00
27/07/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	16265	17829	16265	17829	0.00
27/07/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	15741	14413	15741	14413	0.00
27/07/2006	R153 On 02-November-06	8.45	Call	Option on Bond Future	11120	12886	11120	12886	0.00
27/07/2006	R153 On 02-November-06	8.45	Put	Option on Bond Future	10491	9070	10491	9070	0.00
27/07/2006	R153 On 03-August-06	8.45	Call	Option on Bond Future	2738	6501	2738	6501	0.00
27/07/2006	R153 On 03-August-06	8.45	Put	Option on Bond Future	3108	1156	3108	1156	0.00
27/07/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	22325	24152	22325	24152	0.00
27/07/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	12018	10953	12018	10953	0.00
27/07/2006	R153 On 03-August-06	8.50	Call	Option on Bond Future	3738	7971	3738	7971	0.00
27/07/2006	R153 On 03-August-06	8.50	Put	Option on Bond Future	2260	777	2260	777	0.00
27/07/2006	R153 On 02-November-06	8.55	Call	Option on Bond Future	13136	15060	13136	15060	0.00
27/07/2006	R153 On 02-November-06	8.55	Put	Option on Bond Future	9020	7757	9020	7757	0.00
27/07/2006	R153 On 03-August-06	8.55	Call	Option on Bond Future	4915	9546	4915	9546	0.00
27/07/2006	R153 On 03-August-06	8.55	Put	Option on Bond Future	1592	508	1592	508	0.00
27/07/2006	R153 On 02-November-06	8.75	Call	Option on Bond Future	17645	19853	17645	19853	0.00
27/07/2006	R153 On 02-November-06	8.75	Put	Option on Bond Future	6596	5617	6596	5617	0.00
27/07/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	18189	19845	18189	19845	0.00
27/07/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	14391	13155	14391	13155	0.00
27/07/2006	R153 On 02-November-06	8.50	Call	Option on Bond Future	12105	13951	12105	13951	0.00
27/07/2006	R153 On 02-November-06	8.50	Put	Option on Bond Future	9731	8390	9731	8390	0.00
27/07/2006	R153 On 03-August-06	8.75	Call	Option on Bond Future	10948	16450	10948	16450	0.00
27/07/2006	R153 On 03-August-06	8.75	Put	Option on Bond Future	283	69	283	69	0.00
27/07/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	17212	18822	17212	18822	0.00
27/07/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	15049	13768	15049	13768	0.00
27/07/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	27918	29935	27918	29935	0.00
27/07/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	9540	8665	9540	8665	0.00
27/07/2006	R153 On 03-August-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
27/07/2006	R153 On 03-August-06	7.50	Put	Option on Bond Future	36219	30504	36219	30504	100.00
27/07/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	8914	10027	8914	10027	0.00
27/07/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	23266	21487	23266	21487	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
27/07/2006	R153 On 03-August-06	8.00	Call	Option on Bond Future	13	185	13	185	0.00
27/07/2006	R153 On 03-August-06	8.00	Put	Option on Bond Future	17191	11648	17191	11648	0.00
27/07/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	4264	5264	4264	5264	0.00
27/07/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	19494	17306	19494	17306	0.00
27/07/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	5862	6716	5862	6716	0.00
27/07/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	28586	26548	28586	26548	0.00
27/07/2006	R153 On 03-August-06	7.75	Call	Option on Bond Future	0	3	0	3	0.00
27/07/2006	R153 On 03-August-06	7.75	Put	Option on Bond Future	26650	20938	26650	20938	0.00
27/07/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	2068	2677	2068	2677	0.00
27/07/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	26227	23650	26227	23650	0.00
27/07/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	3533	4140	3533	4140	0.00
27/07/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	34706	32422	34706	32422	0.00
27/07/2006	R153 On 02-November-06	7.50	Call	Option on Bond Future	821	1129	821	1129	0.00
27/07/2006	R153 On 02-November-06	7.50	Put	Option on Bond Future	33998	31119	33998	31119	0.00
27/07/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	2235	2662	2235	2662	0.00
27/07/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	41935	39471	41935	39471	0.00
27/07/2006	R153 On 03-August-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
27/07/2006	R153 On 03-August-06	7.25	Put	Option on Bond Future	45887	40172	45887	40172	0.00
27/07/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	333	480	333	480	0.00
27/07/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	42616	39576	42616	39576	0.00
27/07/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	1353	1639	1353	1639	0.00
27/07/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	49660	47054	49660	47054	0.00
27/07/2006	R153 On 03-August-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
27/07/2006	R153 On 03-August-06	7.00	Put	Option on Bond Future	55655	49940	55655	49940	0.00
27/07/2006	R153 On 02-November-06	7.00	Call	Option on Bond Future	120	182	120	182	0.00
27/07/2006	R153 On 02-November-06	7.00	Put	Option on Bond Future	51597	48472	51597	48472	0.00
27/07/2006	R153 On 03-August-06	9.00	Call	Option on Bond Future	19774	25477	19774	25477	0.00
27/07/2006	R153 On 03-August-06	9.00	Put	Option on Bond Future	16	3	16	3	0.00
27/07/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	432	542	432	542	0.00
27/07/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	66191	63410	66191	63410	0.00
27/07/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	783	965	783	965	0.00
27/07/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	57775	55066	57775	55066	0.00
27/07/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	33961	36139	33961	36139	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
27/07/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	7585	6872	7585	6872	0.00
27/07/2006	R153 On 02-November-06	6.75	Call	Option on Bond Future	38	61	38	61	0.00
27/07/2006	R153 On 02-November-06	6.75	Put	Option on Bond Future	60800	57636	60800	57636	0.00
27/07/2006	R153 On 02-November-06	6.50	Call	Option on Bond Future	11	18	11	18	0.00
27/07/2006	R153 On 02-November-06	6.50	Put	Option on Bond Future	70149	66969	70149	66969	0.00
27/07/2006	R153 On 02-November-06	9.00	Call	Option on Bond Future	23998	26497	23998	26497	0.00
27/07/2006	R153 On 02-November-06	9.00	Put	Option on Bond Future	4358	3670	4358	3670	0.00
27/07/2006	R153 On 02-November-06	9.25	Call	Option on Bond Future	30992	33708	30992	33708	0.00
27/07/2006	R153 On 02-November-06	9.25	Put	Option on Bond Future	2842	2372	2842	2372	0.00
27/07/2006	R157 On 01-February-07			Bond Future	8.5700	8.5140	134.9598	135.3252	0.00
27/07/2006	R157 On 03-August-06			Bond Future	8.5900	8.4790	135.9184	136.7437	116.00
27/07/2006	R157 On 02-November-06			Bond Future	8.5600	8.5050	132.1882	132.5845	2.00
27/07/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	30590	32499	30590	32499	0.00
27/07/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	35249	33504	35249	33504	0.00
27/07/2006	R157 On 03-August-06	8.50	Call	Option on Bond Future	3061	7038	3061	7038	0.00
27/07/2006	R157 On 03-August-06	8.50	Put	Option on Bond Future	9733	5457	9733	5457	0.00
27/07/2006	R157 On 02-November-06	8.50	Call	Option on Bond Future	20043	22104	20043	22104	0.00
27/07/2006	R157 On 02-November-06	8.50	Put	Option on Bond Future	24374	22471	24374	22471	117.00
27/07/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	32313	34285	32313	34285	0.00
27/07/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	33386	31704	33386	31704	0.00
27/07/2006	R157 On 02-November-06	8.55	Call	Option on Bond Future	21952	24117	21952	24117	0.00
27/07/2006	R157 On 02-November-06	8.55	Put	Option on Bond Future	22611	20814	22611	20814	0.00
27/07/2006	R157 On 03-August-06	8.55	Call	Option on Bond Future	4490	9281	4490	9281	0.00
27/07/2006	R157 On 03-August-06	8.55	Put	Option on Bond Future	7408	3946	7408	3946	0.00
27/07/2006	R157 On 03-August-06	8.45	Call	Option on Bond Future	1984	5145	1984	5145	0.00
27/07/2006	R157 On 03-August-06	8.45	Put	Option on Bond Future	12424	7332	12424	7332	0.00
27/07/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	39754	41973	39754	41973	0.00
27/07/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	26616	25181	26616	25181	0.00
27/07/2006	R157 On 03-August-06	8.75	Call	Option on Bond Future	13764	21007	13764	21007	0.00
27/07/2006	R157 On 03-August-06	8.75	Put	Option on Bond Future	1811	801	1811	801	0.00
27/07/2006	R157 On 02-November-06	8.75	Call	Option on Bond Future	30443	33000	30443	33000	0.00
27/07/2006	R157 On 02-November-06	8.75	Put	Option on Bond Future	16557	15151	16557	15151	0.00
27/07/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	35925	38021	35925	38021	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
27/07/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	29866	28309	29866	28309	0.00
27/07/2006	R157 On 02-November-06	8.60	Call	Option on Bond Future	23949	26217	23949	26217	0.00
27/07/2006	R157 On 02-November-06	8.60	Put	Option on Bond Future	20951	19256	20951	19256	0.00
27/07/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	34092	36126	34092	36126	0.00
27/07/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	31592	29973	31592	29973	0.00
27/07/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	52127	54613	52127	54613	0.00
27/07/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	21519	20352	21519	20352	0.00
27/07/2006	R157 On 02-November-06	9.00	Call	Option on Bond Future	42633	45604	42633	45604	0.00
27/07/2006	R157 On 02-November-06	9.00	Put	Option on Bond Future	10872	9880	10872	9880	0.00
27/07/2006	R157 On 03-August-06	7.75	Call	Option on Bond Future	0	0	0	0	0.00
27/07/2006	R157 On 03-August-06	7.75	Put	Option on Bond Future	64772	56519	64772	56519	100.00
27/07/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	21844	23418	21844	23418	0.00
27/07/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	44634	42554	44634	42554	0.00
27/07/2006	R157 On 03-August-06	8.25	Call	Option on Bond Future	190	931	190	931	0.00
27/07/2006	R157 On 03-August-06	8.25	Put	Option on Bond Future	25852	18341	25852	18341	0.00
27/07/2006	R157 On 02-November-06	8.25	Call	Option on Bond Future	11960	13476	11960	13476	0.00
27/07/2006	R157 On 02-November-06	8.25	Put	Option on Bond Future	34857	32410	34857	32410	0.00
27/07/2006	R157 On 03-August-06	8.00	Call	Option on Bond Future	2	28	2	28	0.00
27/07/2006	R157 On 03-August-06	8.00	Put	Option on Bond Future	45028	36801	45028	36801	0.00
27/07/2006	R157 On 02-November-06	8.00	Call	Option on Bond Future	6275	7265	6275	7265	0.00
27/07/2006	R157 On 02-November-06	8.00	Put	Option on Bond Future	48096	45122	48096	45122	0.00
27/07/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	14665	15894	14665	15894	0.00
27/07/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	55927	53502	55927	53502	0.00
27/07/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	9094	9987	9094	9987	0.00
27/07/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	69176	66415	69176	66415	0.00
27/07/2006	R157 On 02-November-06	7.75	Call	Option on Bond Future	2805	3358	2805	3358	0.00
27/07/2006	R157 On 02-November-06	7.75	Put	Option on Bond Future	63914	60504	63914	60504	158.00
27/07/2006	R157 On 03-August-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
27/07/2006	R157 On 03-August-06	7.50	Put	Option on Bond Future	84908	76655	84908	76655	0.00
27/07/2006	R157 On 02-November-06	7.50	Call	Option on Bond Future	1233	1520	1233	1520	0.00
27/07/2006	R157 On 02-November-06	7.50	Put	Option on Bond Future	82004	78328	82004	78328	0.00
27/07/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	5796	6431	5796	6431	0.00
27/07/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	85054	82035	85054	82035	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
27/07/2006	R157 On 03-August-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
27/07/2006	R157 On 03-August-06	7.25	Put	Option on Bond Future	105444	97191	105444	97191	0.00
27/07/2006	R157 On 02-November-06	7.25	Call	Option on Bond Future	483	614	483	614	0.00
27/07/2006	R157 On 02-November-06	7.25	Put	Option on Bond Future	101297	97465	101297	97465	0.00
27/07/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	3524	3953	3524	3953	0.00
27/07/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	102321	99096	102321	99096	0.00
27/07/2006	R157 On 03-August-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
27/07/2006	R157 On 03-August-06	7.00	Put	Option on Bond Future	126388	118135	126388	118135	0.00
27/07/2006	R157 On 03-August-06	9.00	Call	Option on Bond Future	30365	38529	30365	38529	0.00
27/07/2006	R157 On 03-August-06	9.00	Put	Option on Bond Future	144	55	144	55	0.00
27/07/2006	R157 On 03-August-06	9.25	Call	Option on Bond Future	48144	56393	48144	56393	0.00
27/07/2006	R157 On 03-August-06	9.25	Put	Option on Bond Future	5	2	5	2	0.00
27/07/2006	R157 On 02-November-06	6.75	Call	Option on Bond Future	51	69	51	69	0.00
27/07/2006	R157 On 02-November-06	6.75	Put	Option on Bond Future	142129	138184	142129	138184	0.00
27/07/2006	R157 On 02-November-06	7.00	Call	Option on Bond Future	167	220	167	220	0.00
27/07/2006	R157 On 02-November-06	7.00	Put	Option on Bond Future	121414	117504	121414	117504	0.00
27/07/2006	R157 On 02-November-06	9.25	Call	Option on Bond Future	56303	59591	56303	59591	0.00
27/07/2006	R157 On 02-November-06	9.25	Put	Option on Bond Future	7002	6328	7002	6328	0.00
27/07/2006	R157 On 02-November-06	9.50	Call	Option on Bond Future	70944	74462	70944	74462	0.00
27/07/2006	R157 On 02-November-06	9.50	Put	Option on Bond Future	4431	3987	4431	3987	0.00
27/07/2006	R157 On 02-November-06	9.75	Call	Option on Bond Future	86172	89849	86172	89849	0.00
27/07/2006	R157 On 02-November-06	9.75	Put	Option on Bond Future	2768	2482	2768	2482	0.00
27/07/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	2038	2313	2038	2313	0.00
27/07/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	120746	117367	120746	117367	0.00
27/07/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	64469	67187	64469	67187	0.00
27/07/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	16711	15775	16711	15775	0.00
27/07/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	77517	80428	77517	80428	0.00
27/07/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	12923	12179	12923	12179	0.00
27/07/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	91133	94200	91133	94200	0.00
27/07/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	10008	9421	10008	9421	0.00
27/07/2006	R157 On 02-November-06	8.45	Call	Option on Bond Future	18237	20190	18237	20190	0.00
27/07/2006	R157 On 02-November-06	8.45	Put	Option on Bond Future	26252	24243	26252	24243	0.00
27/07/2006	R186 On 01-February-07			Bond Future	8.2900	8.2520	122.6982	123.1147	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
27/07/2006	R186 On 03-August-06			Bond Future	8.2900	8.2470	122.9525	123.4085	60.00
27/07/2006	R186 On 02-November-06			Bond Future	8.2900	8.2550	125.3809	125.8225	0.00
27/07/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	50280	52561	50280	52561	0.00
27/07/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	54671	52787	54671	52787	0.00
27/07/2006	R186 On 03-August-06	8.25	Call	Option on Bond Future	6896	9646	6896	9646	0.00
27/07/2006	R186 On 03-August-06	8.25	Put	Option on Bond Future	11114	9304	11114	9304	0.00
27/07/2006	R186 On 02-November-06	8.25	Call	Option on Bond Future	31451	33833	31451	33833	0.00
27/07/2006	R186 On 02-November-06	8.25	Put	Option on Bond Future	36434	34401	36434	34401	0.00
27/07/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	53276	55629	53276	55629	0.00
27/07/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	52042	50229	52042	50229	0.00
27/07/2006	R186 On 03-August-06	8.30	Call	Option on Bond Future	9622	12816	9622	12816	0.00
27/07/2006	R186 On 03-August-06	8.30	Put	Option on Bond Future	8146	6780	8146	6780	0.00
27/07/2006	R186 On 02-November-06	8.30	Call	Option on Bond Future	34345	36844	34345	36844	0.00
27/07/2006	R186 On 02-November-06	8.30	Put	Option on Bond Future	33667	31752	33667	31752	0.00
27/07/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	65969	68593	65969	68593	0.00
27/07/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	42628	41086	42628	41086	0.00
27/07/2006	R186 On 03-August-06	8.50	Call	Option on Bond Future	25496	29799	25496	29799	0.00
27/07/2006	R186 On 03-August-06	8.50	Put	Option on Bond Future	1650	1392	1650	1392	0.00
27/07/2006	R186 On 02-November-06	8.50	Call	Option on Bond Future	47146	50083	47146	50083	0.00
27/07/2006	R186 On 02-November-06	8.50	Put	Option on Bond Future	24229	22751	24229	22751	0.00
27/07/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	47353	49561	47353	49561	0.00
27/07/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	57410	55453	57410	55453	0.00
27/07/2006	R186 On 03-August-06	8.20	Call	Option on Bond Future	4693	6960	4693	6960	0.00
27/07/2006	R186 On 03-August-06	8.20	Put	Option on Bond Future	14645	12352	14645	12352	0.00
27/07/2006	R186 On 02-November-06	8.20	Call	Option on Bond Future	28633	30895	28633	30895	0.00
27/07/2006	R186 On 02-November-06	8.20	Put	Option on Bond Future	39317	37163	39317	37163	0.00
27/07/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	36473	38376	36473	38376	0.00
27/07/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	69599	67337	69599	67337	0.00
27/07/2006	R186 On 03-August-06	8.00	Call	Option on Bond Future	554	1155	554	1155	0.00
27/07/2006	R186 On 03-August-06	8.00	Put	Option on Bond Future	33867	29907	33867	29907	0.00
27/07/2006	R186 On 02-November-06	8.00	Call	Option on Bond Future	18770	20531	18770	20531	0.00
27/07/2006	R186 On 02-November-06	8.00	Put	Option on Bond Future	52670	50015	52670	50015	0.00
27/07/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	24942	26448	24942	26448	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
27/07/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	87850	85190	87850	85190	0.00
27/07/2006	R186 On 03-August-06	7.75	Call	Option on Bond Future	7	30	7	30	0.00
27/07/2006	R186 On 03-August-06	7.75	Put	Option on Bond Future	63492	58955	63492	58955	0.00
27/07/2006	R186 On 02-November-06	7.75	Call	Option on Bond Future	9870	11022	9870	11022	0.00
27/07/2006	R186 On 02-November-06	7.75	Put	Option on Bond Future	73748	70485	73748	70485	0.00
27/07/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	15846	16960	15846	16960	0.00
27/07/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	109626	106574	109626	106574	0.00
27/07/2006	R186 On 03-August-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
27/07/2006	R186 On 03-August-06	7.50	Put	Option on Bond Future	94782	90221	94782	90221	0.00
27/07/2006	R186 On 02-November-06	7.50	Call	Option on Bond Future	4383	5023	4383	5023	0.00
27/07/2006	R186 On 02-November-06	7.50	Put	Option on Bond Future	99347	95572	99347	95572	0.00
27/07/2006	R186 On 03-August-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
27/07/2006	R186 On 03-August-06	7.25	Put	Option on Bond Future	127252	122692	127252	122692	0.00
27/07/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	9169	9926	9169	9926	0.00
27/07/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	134960	131551	134960	131551	0.00
27/07/2006	R186 On 02-November-06	7.25	Call	Option on Bond Future	1560	1848	1560	1848	0.00
27/07/2006	R186 On 02-November-06	7.25	Put	Option on Bond Future	128767	124639	128767	124639	0.00
27/07/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	5472	5977	5472	5977	0.00
27/07/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	164463	160802	164463	160802	0.00
27/07/2006	R186 On 03-August-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
27/07/2006	R186 On 03-August-06	7.00	Put	Option on Bond Future	160950	156389	160950	156389	0.00
27/07/2006	R186 On 02-November-06	7.00	Call	Option on Bond Future	551	671	551	671	0.00
27/07/2006	R186 On 02-November-06	7.00	Put	Option on Bond Future	161207	156912	161207	156912	0.00
27/07/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	3081	3397	3081	3397	0.00
27/07/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	196511	192662	196511	192662	0.00
27/07/2006	R186 On 03-August-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
27/07/2006	R186 On 03-August-06	6.75	Put	Option on Bond Future	195928	191367	195928	191367	0.00
27/07/2006	R186 On 02-November-06	6.75	Call	Option on Bond Future	167	209	167	209	0.00
27/07/2006	R186 On 02-November-06	6.75	Put	Option on Bond Future	195533	191161	195533	191161	0.00
27/07/2006	R186 On 03-August-06	8.75	Call	Option on Bond Future	51026	55582	51026	55582	0.00
27/07/2006	R186 On 03-August-06	8.75	Put	Option on Bond Future	104	100	104	100	0.00
27/07/2006	R186 On 03-August-06	9.00	Call	Option on Bond Future	77053	81614	77053	81614	0.00
27/07/2006	R186 On 03-August-06	9.00	Put	Option on Bond Future	3	4	3	4	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
27/07/2006	R186 On 03-August-06	9.25	Call	Option on Bond Future	102271	106831	102271	106831	0.00
27/07/2006	R186 On 03-August-06	9.25	Put	Option on Bond Future	0	0	0	0	0.00
27/07/2006	R186 On 02-November-06	8.75	Call	Option on Bond Future	65589	68978	65589	68978	0.00
27/07/2006	R186 On 02-November-06	8.75	Put	Option on Bond Future	15748	14722	15748	14722	0.00
27/07/2006	R186 On 02-November-06	9.00	Call	Option on Bond Future	85874	89603	85874	89603	0.00
27/07/2006	R186 On 02-November-06	9.00	Put	Option on Bond Future	10043	9357	10043	9357	0.00
27/07/2006	R186 On 02-November-06	6.50	Call	Option on Bond Future	43	55	43	55	0.00
27/07/2006	R186 On 02-November-06	6.50	Put	Option on Bond Future	231437	227035	231437	227035	0.00
27/07/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	1630	1816	1630	1816	0.00
27/07/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	230794	226815	230794	226815	0.00
27/07/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	83227	86149	83227	86149	0.00
27/07/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	33115	31871	33115	31871	0.00
27/07/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	101599	104772	101599	104772	0.00
27/07/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	25638	24646	25638	24646	0.00
27/07/2006	R194 On 01-February-07			Bond Future	8.4800	8.3540	105.8937	106.0197	0.00
27/07/2006	R194 On 03-August-06			Bond Future	8.3800	8.2630	106.6953	106.8620	55.00
27/07/2006	R194 On 02-November-06			Bond Future	8.4700	8.3420	103.7234	103.8756	0.00
27/07/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	3951	4530	3951	4530	0.00
27/07/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	6261	5580	6261	5580	0.00
27/07/2006	R194 On 03-August-06	8.25	Call	Option on Bond Future	433	1113	433	1113	0.00
27/07/2006	R194 On 03-August-06	8.25	Put	Option on Bond Future	2291	1303	2291	1303	0.00
27/07/2006	R194 On 02-November-06	8.25	Call	Option on Bond Future	2616	3279	2616	3279	0.00
27/07/2006	R194 On 02-November-06	8.25	Put	Option on Bond Future	5279	4420	5279	4420	0.00
27/07/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	5274	5953	5274	5953	0.00
27/07/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	5062	4482	5062	4482	0.00
27/07/2006	R194 On 02-November-06	8.50	Call	Option on Bond Future	4186	5043	4186	5043	0.00
27/07/2006	R194 On 02-November-06	8.50	Put	Option on Bond Future	3753	3087	3753	3087	0.00
27/07/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	6815	7586	6815	7586	0.00
27/07/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	4092	3603	4092	3603	0.00
27/07/2006	R194 On 03-August-06	8.55	Call	Option on Bond Future	2848	4328	2848	4328	0.00
27/07/2006	R194 On 03-August-06	8.55	Put	Option on Bond Future	325	138	325	138	0.00
27/07/2006	R194 On 02-November-06	8.60	Call	Option on Bond Future	4887	5816	4887	5816	0.00
27/07/2006	R194 On 02-November-06	8.60	Put	Option on Bond Future	3219	2626	3219	2626	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
27/07/2006	R194 On 03-August-06	8.45	Call	Option on Bond Future	1777	3063	1777	3063	0.00
27/07/2006	R194 On 03-August-06	8.45	Put	Option on Bond Future	712	331	712	331	0.00
27/07/2006	R194 On 03-August-06	8.50	Call	Option on Bond Future	2286	3680	2286	3680	0.00
27/07/2006	R194 On 03-August-06	8.50	Put	Option on Bond Future	492	219	492	219	0.00
27/07/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	6493	7246	6493	7246	0.00
27/07/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	4271	3765	4271	3765	0.00
27/07/2006	R194 On 03-August-06	8.75	Call	Option on Bond Future	5471	7111	5471	7111	0.00
27/07/2006	R194 On 03-August-06	8.75	Put	Option on Bond Future	42	15	42	15	0.00
27/07/2006	R194 On 03-August-06	8.00	Call	Option on Bond Future	21	126	21	126	0.00
27/07/2006	R194 On 03-August-06	8.00	Put	Option on Bond Future	5548	3986	5548	3986	0.00
27/07/2006	R194 On 02-November-06	8.00	Call	Option on Bond Future	1489	1955	1489	1955	0.00
27/07/2006	R194 On 02-November-06	8.00	Put	Option on Bond Future	7262	6205	7262	6205	0.00
27/07/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	2804	3278	2804	3278	0.00
27/07/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	7645	6859	7645	6859	0.00
27/07/2006	R194 On 03-August-06	7.75	Call	Option on Bond Future	0	3	0	3	0.00
27/07/2006	R194 On 03-August-06	7.75	Put	Option on Bond Future	9215	7551	9215	7551	0.00
27/07/2006	R194 On 02-November-06	7.75	Call	Option on Bond Future	744	1034	744	1034	0.00
27/07/2006	R194 On 02-November-06	7.75	Put	Option on Bond Future	9640	8407	9640	8407	0.00
27/07/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	1901	2271	1901	2271	0.00
27/07/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	9282	8392	9282	8392	0.00
27/07/2006	R194 On 03-August-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
27/07/2006	R194 On 03-August-06	7.50	Put	Option on Bond Future	12920	11253	12920	11253	0.00
27/07/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	1209	1481	1209	1481	0.00
27/07/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	11139	10152	11139	10152	0.00
27/07/2006	R194 On 02-November-06	7.50	Call	Option on Bond Future	315	470	315	470	0.00
27/07/2006	R194 On 02-November-06	7.50	Put	Option on Bond Future	12348	10979	12348	10979	0.00
27/07/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	794	991	794	991	0.00
27/07/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	13283	12221	13283	12221	0.00
27/07/2006	R194 On 03-August-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
27/07/2006	R194 On 03-August-06	7.25	Put	Option on Bond Future	16644	14977	16644	14977	0.00
27/07/2006	R194 On 02-November-06	7.25	Call	Option on Bond Future	135	212	135	212	0.00
27/07/2006	R194 On 02-November-06	7.25	Put	Option on Bond Future	15317	13872	15317	13872	0.00
27/07/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	502	640	502	640	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
27/07/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	15560	14438	15560	14438	0.00
27/07/2006	R194 On 02-November-06	7.00	Call	Option on Bond Future	52	86	52	86	0.00
27/07/2006	R194 On 02-November-06	7.00	Put	Option on Bond Future	18397	16909	18397	16909	0.00
27/07/2006	R194 On 03-August-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
27/07/2006	R194 On 03-August-06	7.00	Put	Option on Bond Future	20386	18719	20386	18719	0.00
27/07/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	306	398	306	398	0.00
27/07/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	17942	16774	17942	16774	0.00
27/07/2006	R194 On 02-November-06	6.75	Call	Option on Bond Future	18	32	18	32	0.00
27/07/2006	R194 On 02-November-06	6.75	Put	Option on Bond Future	21540	20032	21540	20032	0.00
27/07/2006	R194 On 03-August-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
27/07/2006	R194 On 03-August-06	6.75	Put	Option on Bond Future	24146	22479	24146	22479	0.00
27/07/2006	R194 On 03-August-06	9.00	Call	Option on Bond Future	9047	10713	9047	10713	0.00
27/07/2006	R194 On 03-August-06	9.00	Put	Option on Bond Future	2	1	2	1	0.00
27/07/2006	R194 On 02-November-06	6.00	Call	Option on Bond Future	0	1	0	1	0.00
27/07/2006	R194 On 02-November-06	6.00	Put	Option on Bond Future	31137	29615	31137	29615	0.00
27/07/2006	R194 On 02-November-06	6.25	Call	Option on Bond Future	1	3	1	3	0.00
27/07/2006	R194 On 02-November-06	6.25	Put	Option on Bond Future	27920	26399	27920	26399	0.00
27/07/2006	R194 On 02-November-06	6.50	Call	Option on Bond Future	5	10	5	10	0.00
27/07/2006	R194 On 02-November-06	6.50	Put	Option on Bond Future	24719	23201	24719	23201	0.00
27/07/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	54	75	54	75	0.00
27/07/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	25484	24245	25484	24245	0.00
27/07/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	100	137	100	137	0.00
27/07/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	22923	21699	22923	21699	0.00
27/07/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	179	238	179	238	0.00
27/07/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	20403	19202	20403	19202	0.00
27/07/2006	R194 On 02-November-06	8.55	Call	Option on Bond Future	4529	5422	4529	5422	0.00
27/07/2006	R194 On 02-November-06	8.55	Put	Option on Bond Future	3479	2849	3479	2849	0.00
27/07/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	6177	6913	6177	6913	0.00
27/07/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	4458	3933	4458	3933	0.00
27/07/2006	R201 On 01-February-07			Bond Future	8.5700	8.5250	102.1276	102.3836	0.00
27/07/2006	R201 On 03-August-06			Bond Future	8.5400	8.4940	102.3439	102.6415	26.00
27/07/2006	R201 On 02-November-06			Bond Future	8.5700	8.5180	104.3615	104.6465	0.00
27/07/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	25104	26448	25104	26448	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
27/07/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	29089	27874	29089	27874	0.00
27/07/2006	R201 On 03-August-06	8.50	Call	Option on Bond Future	3423	5121	3423	5121	0.00
27/07/2006	R201 On 03-August-06	8.50	Put	Option on Bond Future	6041	4763	6041	4763	0.00
27/07/2006	R201 On 02-November-06	8.50	Call	Option on Bond Future	15711	17186	15711	17186	0.00
27/07/2006	R201 On 02-November-06	8.50	Put	Option on Bond Future	19611	18236	19611	18236	0.00
27/07/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	26624	28012	26624	28012	0.00
27/07/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	27760	26588	27760	26588	0.00
27/07/2006	R201 On 02-November-06	8.55	Call	Option on Bond Future	17212	18763	17212	18763	0.00
27/07/2006	R201 On 02-November-06	8.55	Put	Option on Bond Future	18200	16900	18200	16900	0.00
27/07/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	28185	29616	28185	29616	0.00
27/07/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	26484	25354	26484	25354	0.00
27/07/2006	R201 On 03-August-06	8.55	Call	Option on Bond Future	4822	6812	4822	6812	0.00
27/07/2006	R201 On 03-August-06	8.55	Put	Option on Bond Future	4465	3480	4465	3480	0.00
27/07/2006	R201 On 03-August-06	8.45	Call	Option on Bond Future	2320	3709	2320	3709	0.00
27/07/2006	R201 On 03-August-06	8.45	Put	Option on Bond Future	7924	6337	7924	6337	0.00
27/07/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	33111	34664	33111	34664	0.00
27/07/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	22954	21948	22954	21948	0.00
27/07/2006	R201 On 03-August-06	8.75	Call	Option on Bond Future	13099	15855	13099	15855	0.00
27/07/2006	R201 On 03-August-06	8.75	Put	Option on Bond Future	955	735	955	735	0.00
27/07/2006	R201 On 02-November-06	8.75	Call	Option on Bond Future	23900	25734	23900	25734	0.00
27/07/2006	R201 On 02-November-06	8.75	Put	Option on Bond Future	13345	12328	13345	12328	0.00
27/07/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	29788	31261	29788	31261	0.00
27/07/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	25258	24170	25258	24170	0.00
27/07/2006	R201 On 03-August-06	8.60	Call	Option on Bond Future	6515	8764	6515	8764	0.00
27/07/2006	R201 On 03-August-06	8.60	Put	Option on Bond Future	3195	2468	3195	2468	0.00
27/07/2006	R201 On 02-November-06	8.65	Call	Option on Bond Future	20424	22121	20424	22121	0.00
27/07/2006	R201 On 02-November-06	8.65	Put	Option on Bond Future	15619	14465	15619	14465	0.00
27/07/2006	R201 On 02-November-06	8.60	Call	Option on Bond Future	18784	20408	18784	20408	0.00
27/07/2006	R201 On 02-November-06	8.60	Put	Option on Bond Future	16870	15644	16870	15644	0.00
27/07/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	42070	43809	42070	43809	0.00
27/07/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	18023	17202	18023	17202	0.00
27/07/2006	R201 On 03-August-06	9.00	Call	Option on Bond Future	26693	29659	26693	29659	0.00
27/07/2006	R201 On 03-August-06	9.00	Put	Option on Bond Future	63	53	63	53	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
27/07/2006	R201 On 02-November-06	9.00	Call	Option on Bond Future	33485	35619	33485	35619	0.00
27/07/2006	R201 On 02-November-06	9.00	Put	Option on Bond Future	8738	8021	8738	8021	0.00
27/07/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	18174	19292	18174	19292	0.00
27/07/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	36559	35117	36559	35117	0.00
27/07/2006	R201 On 03-August-06	8.25	Call	Option on Bond Future	279	646	279	646	0.00
27/07/2006	R201 On 03-August-06	8.25	Put	Option on Bond Future	17941	15333	17941	15333	0.00
27/07/2006	R201 On 02-November-06	8.25	Call	Option on Bond Future	9383	10467	9383	10467	0.00
27/07/2006	R201 On 02-November-06	8.25	Put	Option on Bond Future	28008	26242	28008	26242	0.00
27/07/2006	R201 On 03-August-06	8.00	Call	Option on Bond Future	4	19	4	19	0.00
27/07/2006	R201 On 03-August-06	8.00	Put	Option on Bond Future	32999	30037	32999	30037	0.00
27/07/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	4941	5649	4941	5649	0.00
27/07/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	38566	36423	38566	36423	0.00
27/07/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	12412	13296	12412	13296	0.00
27/07/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	45457	43781	45457	43781	0.00
27/07/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	7925	8581	7925	8581	0.00
27/07/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	55898	53994	55898	53994	0.00
27/07/2006	R201 On 03-August-06	7.75	Call	Option on Bond Future	0	0	0	0	0.00
27/07/2006	R201 On 03-August-06	7.75	Put	Option on Bond Future	48621	45645	48621	45645	0.00
27/07/2006	R201 On 02-November-06	7.75	Call	Option on Bond Future	2216	2613	2216	2613	0.00
27/07/2006	R201 On 02-November-06	7.75	Put	Option on Bond Future	51122	48668	51122	48668	0.00
27/07/2006	R201 On 03-August-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
27/07/2006	R201 On 03-August-06	7.50	Put	Option on Bond Future	64548	61571	64548	61571	0.00
27/07/2006	R201 On 02-November-06	7.50	Call	Option on Bond Future	980	1186	980	1186	0.00
27/07/2006	R201 On 02-November-06	7.50	Put	Option on Bond Future	65452	62808	65452	62808	0.00
27/07/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	5186	5663	5186	5663	0.00
27/07/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	68360	66277	68360	66277	0.00
27/07/2006	R201 On 02-November-06	7.25	Call	Option on Bond Future	386	481	386	481	0.00
27/07/2006	R201 On 02-November-06	7.25	Put	Option on Bond Future	80718	77963	80718	77963	0.00
27/07/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	3254	3585	3254	3585	0.00
27/07/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	81906	79678	81906	79678	0.00
27/07/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	1953	2172	1953	2172	0.00
27/07/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	96368	94028	96368	94028	0.00
27/07/2006	R201 On 02-November-06	7.00	Call	Option on Bond Future	135	174	135	174	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
27/07/2006	R201 On 02-November-06	7.00	Put	Option on Bond Future	96625	93813	96625	93813	0.00
27/07/2006	R201 On 03-August-06	9.25	Call	Option on Bond Future	40848	43825	40848	43825	0.00
27/07/2006	R201 On 03-August-06	9.25	Put	Option on Bond Future	2	2	2	2	0.00
27/07/2006	R201 On 02-November-06	6.75	Call	Option on Bond Future	42	55	42	55	0.00
27/07/2006	R201 On 02-November-06	6.75	Put	Option on Bond Future	112994	110157	112994	110157	0.00
27/07/2006	R201 On 02-November-06	9.25	Call	Option on Bond Future	44291	46656	44291	46656	0.00
27/07/2006	R201 On 02-November-06	9.25	Put	Option on Bond Future	5610	5124	5610	5124	0.00
27/07/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	1119	1257	1119	1257	0.00
27/07/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	111587	109166	111587	109166	0.00
27/07/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	51757	53655	51757	53655	0.00
27/07/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	14066	13405	14066	13405	0.00
27/07/2006	R203 On 01-February-07			Bond Future	8.5400	8.4840	101.2983	101.6526	0.00
27/07/2006	R203 On 03-August-06			Bond Future	8.5100	8.4580	101.3938	101.7801	111.00
27/07/2006	R203 On 02-November-06			Bond Future	8.5300	8.4780	99.2195	99.5930	0.00
27/07/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	19333	21177	19333	21177	0.00
27/07/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	21785	20085	21785	20085	0.00
27/07/2006	R203 On 03-August-06	8.50	Call	Option on Bond Future	3562	5922	3562	5922	0.00
27/07/2006	R203 On 03-August-06	8.50	Put	Option on Bond Future	4473	2971	4473	2971	0.00
27/07/2006	R203 On 02-November-06	8.50	Call	Option on Bond Future	13581	15537	13581	15537	0.00
27/07/2006	R203 On 02-November-06	8.50	Put	Option on Bond Future	15792	14013	15792	14013	0.00
27/07/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	20980	22916	20980	22916	0.00
27/07/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	20029	18422	20029	18422	0.00
27/07/2006	R203 On 02-November-06	8.55	Call	Option on Bond Future	15263	17357	15263	17357	0.00
27/07/2006	R203 On 02-November-06	8.55	Put	Option on Bond Future	14023	12383	14023	12383	0.00
27/07/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	28372	30668	28372	30668	0.00
27/07/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	13968	12721	13968	12721	0.00
27/07/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	16620	20394	16620	20394	0.00
27/07/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	205	117	205	117	0.00
27/07/2006	R203 On 02-November-06	8.75	Call	Option on Bond Future	23172	25790	23172	25790	0.00
27/07/2006	R203 On 02-November-06	8.75	Put	Option on Bond Future	8288	7171	8288	7171	0.00
27/07/2006	R203 On 03-August-06	8.60	Call	Option on Bond Future	7735	10953	7735	10953	0.00
27/07/2006	R203 On 03-August-06	8.60	Put	Option on Bond Future	1666	1022	1666	1022	0.00
27/07/2006	R203 On 02-November-06	8.65	Call	Option on Bond Future	18987	21352	18987	21352	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
27/07/2006	R203 On 02-November-06	8.65	Put	Option on Bond Future	10893	9523	10893	9523	0.00
27/07/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	22709	24737	22709	24737	0.00
27/07/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	18371	16857	18371	16857	0.00
27/07/2006	R203 On 03-August-06	8.55	Call	Option on Bond Future	5421	8255	5421	8255	0.00
27/07/2006	R203 On 03-August-06	8.55	Put	Option on Bond Future	2834	1805	2834	1805	0.00
27/07/2006	R203 On 02-November-06	8.60	Call	Option on Bond Future	17066	19297	17066	19297	0.00
27/07/2006	R203 On 02-November-06	8.60	Put	Option on Bond Future	12390	10887	12390	10887	0.00
27/07/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	24518	26637	24518	26637	0.00
27/07/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	16809	15386	16809	15386	0.00
27/07/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	39280	41974	39280	41974	0.00
27/07/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	8402	7553	8402	7553	0.00
27/07/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	33335	37198	33335	37198	0.00
27/07/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	1	1	1	1	0.00
27/07/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	129	429	129	429	0.00
27/07/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	18785	15222	18785	15222	0.00
27/07/2006	R203 On 02-November-06	8.25	Call	Option on Bond Future	6976	8247	6976	8247	0.00
27/07/2006	R203 On 02-November-06	8.25	Put	Option on Bond Future	26687	24224	26687	24224	0.00
27/07/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	12334	13713	12334	13713	0.00
27/07/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	32032	29869	32032	29869	0.00
27/07/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	0	4	0	4	0.00
27/07/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	36831	32971	36831	32971	0.00
27/07/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	7313	8267	7313	8267	0.00
27/07/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	44661	42073	44661	42073	0.00
27/07/2006	R203 On 02-November-06	8.00	Call	Option on Bond Future	3079	3782	3079	3782	0.00
27/07/2006	R203 On 02-November-06	8.00	Put	Option on Bond Future	40707	37675	40707	37675	0.00
27/07/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	4002	4608	4002	4608	0.00
27/07/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	59413	56476	59413	56476	0.00
27/07/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	0	0	0	0	0.00
27/07/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	55446	51583	55446	51583	0.00
27/07/2006	R203 On 02-November-06	7.75	Call	Option on Bond Future	1148	1472	1148	1472	0.00
27/07/2006	R203 On 02-November-06	7.75	Put	Option on Bond Future	57120	53710	57120	53710	0.00
27/07/2006	R203 On 03-August-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
27/07/2006	R203 On 03-August-06	7.50	Put	Option on Bond Future	74515	70653	74515	70653	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
27/07/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	2008	2359	2008	2359	0.00
27/07/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	75907	72714	75907	72714	0.00
27/07/2006	R203 On 02-November-06	7.50	Call	Option on Bond Future	356	479	356	479	0.00
27/07/2006	R203 On 02-November-06	7.50	Put	Option on Bond Future	75111	71499	75111	71499	0.00
27/07/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	919	1103	919	1103	0.00
27/07/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	93740	90380	93740	90380	0.00
27/07/2006	R203 On 03-August-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
27/07/2006	R203 On 03-August-06	7.25	Put	Option on Bond Future	94050	90188	94050	90188	0.00
27/07/2006	R203 On 02-November-06	7.25	Call	Option on Bond Future	91	129	91	129	0.00
27/07/2006	R203 On 02-November-06	7.25	Put	Option on Bond Future	94078	90382	94078	90382	0.00
27/07/2006	R203 On 03-August-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
27/07/2006	R203 On 03-August-06	7.00	Put	Option on Bond Future	114064	110201	114064	110201	0.00
27/07/2006	R203 On 02-November-06	7.00	Call	Option on Bond Future	19	28	19	28	0.00
27/07/2006	R203 On 02-November-06	7.00	Put	Option on Bond Future	113702	109977	113702	109977	0.00
27/07/2006	R203 On 02-November-06	6.50	Call	Option on Bond Future	0	1	0	1	0.00
27/07/2006	R203 On 02-November-06	6.50	Put	Option on Bond Future	154513	150779	154513	150779	0.00
27/07/2006	R203 On 02-November-06	6.75	Call	Option on Bond Future	3	5	3	5	0.00
27/07/2006	R203 On 02-November-06	6.75	Put	Option on Bond Future	133857	130125	133857	130125	0.00
27/07/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	48	62	48	62	0.00
27/07/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	152361	148832	152361	148832	0.00
27/07/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	143	179	143	179	0.00
27/07/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	132158	128652	132158	128652	0.00
27/07/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	381	468	381	468	0.00
27/07/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	112570	109114	112570	109114	0.00
27/07/2006	R204 On 01-February-07			Bond Future	8.5300	8.4730	97.1447	97.5192	0.00
27/07/2006	R204 On 03-August-06			Bond Future	8.5100	8.4530	97.1927	97.5988	83.00
27/07/2006	R204 On 02-November-06			Bond Future	8.5200	8.4700	99.1108	99.5043	0.00
27/07/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	32929	34958	32929	34958	0.00
27/07/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	34727	33010	34727	33010	0.00
27/07/2006	R204 On 03-August-06	8.45	Call	Option on Bond Future	3757	5934	3757	5934	0.00
27/07/2006	R204 On 03-August-06	8.45	Put	Option on Bond Future	8040	6156	8040	6156	0.00
27/07/2006	R204 On 02-November-06	8.50	Call	Option on Bond Future	20953	23082	20953	23082	0.00
27/07/2006	R204 On 02-November-06	8.50	Put	Option on Bond Future	22700	20893	22700	20893	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
27/07/2006	R204 On 03-August-06	8.50	Call	Option on Bond Future	5382	7969	5382	7969	0.00
27/07/2006	R204 On 03-August-06	8.50	Put	Option on Bond Future	5972	4497	5972	4497	0.00
27/07/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	43192	45525	43192	45525	0.00
27/07/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	27210	25797	27210	25797	0.00
27/07/2006	R204 On 03-August-06	8.55	Call	Option on Bond Future	7378	10337	7378	10337	0.00
27/07/2006	R204 On 03-August-06	8.55	Put	Option on Bond Future	4293	3190	4293	3190	0.00
27/07/2006	R204 On 02-November-06	8.75	Call	Option on Bond Future	31400	34018	31400	34018	0.00
27/07/2006	R204 On 02-November-06	8.75	Put	Option on Bond Future	15162	13844	15162	13844	0.00
27/07/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	38946	41161	38946	41161	0.00
27/07/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	30022	28492	30022	28492	0.00
27/07/2006	R204 On 02-November-06	8.65	Call	Option on Bond Future	26983	29415	26983	29415	0.00
27/07/2006	R204 On 02-November-06	8.65	Put	Option on Bond Future	17884	16379	17884	16379	0.00
27/07/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	34885	36977	34885	36977	0.00
27/07/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	33092	31438	33092	31438	0.00
27/07/2006	R204 On 02-November-06	8.55	Call	Option on Bond Future	22880	25112	22880	25112	0.00
27/07/2006	R204 On 02-November-06	8.55	Put	Option on Bond Future	20992	19289	20992	19289	0.00
27/07/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	36891	39045	36891	39045	0.00
27/07/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	31524	29932	31524	29932	0.00
27/07/2006	R204 On 02-November-06	8.60	Call	Option on Bond Future	24891	27224	24891	27224	0.00
27/07/2006	R204 On 02-November-06	8.60	Put	Option on Bond Future	19388	17785	19388	17785	0.00
27/07/2006	R204 On 03-August-06	8.00	Call	Option on Bond Future	9	41	9	41	0.00
27/07/2006	R204 On 03-August-06	8.00	Put	Option on Bond Future	38422	34394	38422	34394	0.00
27/07/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	54524	57123	54524	57123	0.00
27/07/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	21204	20057	21204	20057	0.00
27/07/2006	R204 On 02-November-06	9.00	Call	Option on Bond Future	43631	46648	43631	46648	0.00
27/07/2006	R204 On 02-November-06	9.00	Put	Option on Bond Future	9861	8942	9861	8942	0.00
27/07/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	23957	25652	23957	25652	0.00
27/07/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	43989	41939	43989	41939	0.00
27/07/2006	R204 On 02-November-06	8.25	Call	Option on Bond Future	12663	14247	12663	14247	0.00
27/07/2006	R204 On 02-November-06	8.25	Put	Option on Bond Future	32861	30510	32861	30510	0.00
27/07/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	6741	7789	6741	7789	0.00
27/07/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	45872	42984	45872	42984	0.00
27/07/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	16458	17805	16458	17805	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
27/07/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	55192	52793	55192	52793	0.00
27/07/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	10537	11540	10537	11540	0.00
27/07/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	68452	65710	68452	65710	0.00
27/07/2006	R204 On 02-November-06	7.75	Call	Option on Bond Future	3060	3655	3060	3655	0.00
27/07/2006	R204 On 02-November-06	7.75	Put	Option on Bond Future	61619	58278	61619	58278	0.00
27/07/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	6889	7618	6889	7618	0.00
27/07/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	84480	81464	84480	81464	0.00
27/07/2006	R204 On 02-November-06	7.50	Call	Option on Bond Future	1355	1665	1355	1665	0.00
27/07/2006	R204 On 02-November-06	7.50	Put	Option on Bond Future	79850	76225	79850	76225	0.00
27/07/2006	R204 On 02-November-06	7.25	Call	Option on Bond Future	532	675	532	675	0.00
27/07/2006	R204 On 02-November-06	7.25	Put	Option on Bond Future	99488	95695	99488	95695	0.00
27/07/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	4306	4812	4306	4812	0.00
27/07/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	102082	98843	102082	98843	0.00
27/07/2006	R204 On 02-November-06	7.00	Call	Option on Bond Future	184	241	184	241	0.00
27/07/2006	R204 On 02-November-06	7.00	Put	Option on Bond Future	120140	116262	120140	116262	0.00
27/07/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	2566	2900	2566	2900	0.00
27/07/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	121052	117640	121052	117640	0.00
27/07/2006	R204 On 02-November-06	6.50	Call	Option on Bond Future	15	21	15	21	0.00
27/07/2006	R204 On 02-November-06	6.50	Put	Option on Bond Future	163656	159726	163656	159726	0.00
27/07/2006	R204 On 02-November-06	6.75	Call	Option on Bond Future	56	76	56	76	0.00
27/07/2006	R204 On 02-November-06	6.75	Put	Option on Bond Future	141568	137652	141568	137652	0.00
27/07/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	783	907	783	907	0.00
27/07/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	162319	158696	162319	158696	0.00
27/07/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	1455	1664	1455	1664	0.00
27/07/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	141188	137651	141188	137651	0.00
27/07/2006	R204 On 03-August-06	8.25	Call	Option on Bond Future	517	1177	517	1177	0.00
27/07/2006	R204 On 03-August-06	8.25	Put	Option on Bond Future	19772	16371	19772	16371	0.00
27/07/2006	R207 On 01-February-07			Bond Future	8.5000	8.4500	90.7280	91.0982	0.00
27/07/2006	R207 On 03-August-06			Bond Future	8.4900	8.4340	90.6531	91.0531	0.00
27/07/2006	R207 On 02-November-06			Bond Future	8.5000	8.4480	92.4408	92.8293	0.00
27/07/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	20514	22421	20514	22421	0.00
27/07/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	24216	22421	24216	22421	0.00
27/07/2006	R207 On 03-August-06	8.45	Call	Option on Bond Future	3056	5244	3056	5244	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
27/07/2006	R207 On 03-August-06	8.45	Put	Option on Bond Future	5869	4056	5869	4056	0.00
27/07/2006	R207 On 02-November-06	8.45	Call	Option on Bond Future	7820	9716	7820	9716	0.00
27/07/2006	R207 On 02-November-06	8.45	Put	Option on Bond Future	11558	9569	11558	9569	0.00
27/07/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	22236	24238	22236	24238	0.00
27/07/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	22308	20608	22308	20608	0.00
27/07/2006	R207 On 02-November-06	8.50	Call	Option on Bond Future	9518	11649	9518	11649	0.00
27/07/2006	R207 On 02-November-06	8.50	Put	Option on Bond Future	9591	7837	9591	7837	0.00
27/07/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	27899	30181	27899	30181	0.00
27/07/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	17200	15780	17200	15780	0.00
27/07/2006	R207 On 03-August-06	8.60	Call	Option on Bond Future	9597	13075	9597	13075	0.00
27/07/2006	R207 On 03-August-06	8.60	Put	Option on Bond Future	1377	855	1377	855	0.00
27/07/2006	R207 On 02-November-06	8.65	Call	Option on Bond Future	15860	18650	15860	18650	0.00
27/07/2006	R207 On 02-November-06	8.65	Put	Option on Bond Future	5059	3964	5059	3964	0.00
27/07/2006	R207 On 03-August-06	8.50	Call	Option on Bond Future	4766	7465	4766	7465	0.00
27/07/2006	R207 On 03-August-06	8.50	Put	Option on Bond Future	3880	2579	3880	2579	0.00
27/07/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	24041	26138	24041	26138	0.00
27/07/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	20503	18898	20503	18898	0.00
27/07/2006	R207 On 02-November-06	8.55	Call	Option on Bond Future	11428	13790	11428	13790	0.00
27/07/2006	R207 On 02-November-06	8.55	Put	Option on Bond Future	7856	6333	7856	6333	0.00
27/07/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	25929	28120	25929	28120	0.00
27/07/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	18801	17290	18801	17290	0.00
27/07/2006	R207 On 03-August-06	8.55	Call	Option on Bond Future	6961	10100	6961	10100	0.00
27/07/2006	R207 On 03-August-06	8.55	Put	Option on Bond Future	2398	1537	2398	1537	0.00
27/07/2006	R207 On 02-November-06	8.60	Call	Option on Bond Future	13545	16128	13545	16128	0.00
27/07/2006	R207 On 02-November-06	8.60	Put	Option on Bond Future	6349	5047	6349	5047	0.00
27/07/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	32074	34535	32074	34535	0.00
27/07/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	14292	13051	14292	13051	0.00
27/07/2006	R207 On 02-November-06	8.75	Call	Option on Bond Future	21025	24173	21025	24173	0.00
27/07/2006	R207 On 02-November-06	8.75	Put	Option on Bond Future	3074	2337	3074	2337	0.00
27/07/2006	R207 On 03-August-06	8.00	Call	Option on Bond Future	1	9	1	9	0.00
27/07/2006	R207 On 03-August-06	8.00	Put	Option on Bond Future	37049	33056	37049	33056	0.00
27/07/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	14476	16001	14476	16001	0.00
27/07/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	32896	30719	32896	30719	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
27/07/2006	R207 On 02-November-06	8.25	Call	Option on Bond Future	3070	4082	3070	4082	0.00
27/07/2006	R207 On 02-November-06	8.25	Put	Option on Bond Future	21672	18799	21672	18799	0.00
27/07/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	8786	9864	8786	9864	0.00
27/07/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	46063	43439	46063	43439	0.00
27/07/2006	R207 On 02-November-06	8.00	Call	Option on Bond Future	652	959	652	959	0.00
27/07/2006	R207 On 02-November-06	8.00	Put	Option on Bond Future	38304	34726	38304	34726	0.00
27/07/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	4938	5640	4938	5640	0.00
27/07/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	61595	58595	61595	58595	0.00
27/07/2006	R207 On 02-November-06	7.75	Call	Option on Bond Future	85	141	85	141	0.00
27/07/2006	R207 On 02-November-06	7.75	Put	Option on Bond Future	57325	53496	57325	53496	0.00
27/07/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	2553	2971	2553	2971	0.00
27/07/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	79132	75847	79132	75847	0.00
27/07/2006	R207 On 02-November-06	7.50	Call	Option on Bond Future	7	12	7	12	0.00
27/07/2006	R207 On 02-November-06	7.50	Put	Option on Bond Future	77389	73510	77389	73510	0.00
27/07/2006	R207 On 02-November-06	7.25	Call	Option on Bond Future	0	1	0	1	0.00
27/07/2006	R207 On 02-November-06	7.25	Put	Option on Bond Future	98097	94212	98097	94212	0.00
27/07/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	1208	1433	1208	1433	0.00
27/07/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	98265	94789	98265	94789	0.00
27/07/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	519	630	519	630	0.00
27/07/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	118631	115039	118631	115039	0.00
27/07/2006	R207 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
27/07/2006	R207 On 02-November-06	7.00	Put	Option on Bond Future	119402	115517	119402	115517	0.00
27/07/2006	R207 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
27/07/2006	R207 On 02-November-06	6.75	Put	Option on Bond Future	141317	137432	141317	137432	0.00
27/07/2006	R207 On 02-November-06	9.00	Call	Option on Bond Future	36157	39842	36157	39842	0.00
27/07/2006	R207 On 02-November-06	9.00	Put	Option on Bond Future	671	472	671	472	0.00
27/07/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	202	251	202	251	0.00
27/07/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	139961	136308	139961	136308	0.00
27/07/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	43772	46631	43772	46631	0.00
27/07/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	8613	7769	8613	7769	0.00
27/07/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	71	90	71	90	0.00
27/07/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	162089	158406	162089	158406	0.00
27/07/2006	R207 On 03-August-06	8.25	Call	Option on Bond Future	235	681	235	681	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
27/07/2006	R207 On 03-August-06	8.25	Put	Option on Bond Future	18049	14495	18049	14495	0.00
28/07/2006	GOVI On 01-February-07			jGovi	241.9900	242.9090	241.9910	242.9090	0.00
28/07/2006	GOVI On 03-August-06			jGovi	232.3500	233.3680	232.3450	233.3680	551.00
28/07/2006	GOVI On 02-November-06			jGovi	236.9300	237.9370	236.9270	237.9370	350.00
28/07/2006	GOVI On 01-February-07	230.00	Call	jGovi	120803	129730	120803	129730	0.00
28/07/2006	GOVI On 01-February-07	230.00	Put	jGovi	893	640	893	640	0.00
28/07/2006	GOVI On 03-August-06	230.00	Call	jGovi	23617	33714	23617	33714	0.00
28/07/2006	GOVI On 03-August-06	230.00	Put	jGovi	167	34	167	34	0.00
28/07/2006	GOVI On 02-November-06	230.00	Call	jGovi	71071	80539	71071	80539	0.00
28/07/2006	GOVI On 02-November-06	230.00	Put	jGovi	1801	1169	1801	1169	0.00
28/07/2006	J153 On 31-August-10			jSwap	8.8700	8.7420	0.0516	0.0470	0.00
28/07/2006	J157 On 15-September-15			jSwap	8.8600	8.7610	0.0887	0.0824	0.00
28/07/2006	J186 On 21-December-26			jSwap	8.6800	8.5660	0.1118	0.1021	0.00
28/07/2006	J194 On 28-February-08			jSwap	8.4800	8.3550	0.0182	0.0160	0.00
28/07/2006	J201 On 22-December-14			jSwap	8.9600	8.8490	0.0860	0.0799	0.00
28/07/2006	J203 On 15-September-17			jSwap	8.8100	8.7170	0.0959	0.0895	0.00
28/07/2006	J204 On 21-December-18			jSwap	8.8300	8.7250	0.0994	0.0924	0.00
28/07/2006	J207 On 15-January-20			jSwap	8.8000	8.7010	0.0625	0.0549	0.00
28/07/2006	JBAR On 21-December-05			jBar	7.8500	7.7830	0.0000	0.0000	0.00
28/07/2006	JFRA On 01-February-07			jFra	8.9100	8.7240	0.0217	0.0213	0.00
28/07/2006	JFRA On 07-February-08			jFra	9.1800	8.9820	0.0224	0.0219	0.00
28/07/2006	JFRA On 03-May-07			jFra	9.1100	8.8820	0.0222	0.0217	0.00
28/07/2006	JFRA On 03-August-06			jFra	7.9100	7.8530	0.0193	0.0192	0.00
28/07/2006	JFRA On 02-August-07			jFra	9.1400	8.9160	0.0223	0.0217	0.00
28/07/2006	JFRA On 02-November-06			jFra	8.5600	8.4720	0.0209	0.0207	0.00
28/07/2006	JFRA On 01-November-07			jFra	9.1800	8.9810	0.0240	0.0236	0.00
28/07/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	3560	3152	3560	3152	0.00
28/07/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	113	165	113	165	0.00
28/07/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	26745	26519	26745	26519	0.00
28/07/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	22626	22884	22626	22884	0.00
28/07/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	4102	3620	4102	3620	0.00
28/07/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	175	249	175	249	0.00
28/07/2006	JFRA On 03-August-06	7.00	Call	Option on jFra	2219	2086	2219	2086	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
28/07/2006	JFRA On 03-August-06	7.00	Put	Option on jFra	0	0	0	0	0.00
28/07/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	4263	3809	4263	3809	0.00
28/07/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	268	356	268	356	0.00
28/07/2006	JFRA On 02-November-06	7.00	Call	Option on jFra	3829	3614	3829	3614	0.00
28/07/2006	JFRA On 02-November-06	7.00	Put	Option on jFra	14	20	14	20	0.00
28/07/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	4748	4327	4748	4327	0.00
28/07/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	356	445	356	445	0.00
28/07/2006	JN02 On 03-August-06			jNote	8.8800	8.7150	0.1625	0.1596	0.00
28/07/2006	JN02 On 02-November-06			jNote	9.0500	8.8640	0.1650	0.1620	0.00
28/07/2006	JN02 On 03-August-06	7.25	Call	Option on jNote	29878	26831	29878	26831	0.00
28/07/2006	JN02 On 03-August-06	7.25	Put	Option on jNote	0	0	0	0	0.00
28/07/2006	JN02 On 02-November-06	7.25	Call	Option on jNote	33972	31055	33972	31055	0.00
28/07/2006	JN02 On 02-November-06	7.25	Put	Option on jNote	1169	1568	1169	1568	0.00
28/07/2006	JN05 On 03-August-06			jNote	9.0100	8.8710	0.3602	0.3561	0.00
28/07/2006	JN05 On 02-November-06			jNote	9.0700	8.9330	0.3617	0.3576	0.00
28/07/2006	JN05 On 03-August-06	7.25	Call	Option on jNote	70267	65064	70267	65064	0.00
28/07/2006	JN05 On 03-August-06	7.25	Put	Option on jNote	0	0	0	0	0.00
28/07/2006	JN05 On 02-November-06	7.25	Call	Option on jNote	72593	67402	72593	67402	0.00
28/07/2006	JN05 On 02-November-06	7.25	Put	Option on jNote	12	27	12	27	0.00
28/07/2006	JN10 On 03-August-06			jNote	8.8400	8.7440	0.5815	0.5779	0.00
28/07/2006	JN10 On 02-November-06			jNote	8.8700	8.7700	0.5819	0.5783	0.00
28/07/2006	JN10 On 03-August-06	7.25	Call	Option on jNote	104742	98736	104742	98736	0.00
28/07/2006	JN10 On 03-August-06	7.25	Put	Option on jNote	0	0	0	0	0.00
28/07/2006	JN10 On 02-November-06	7.25	Call	Option on jNote	106267	100229	106267	100229	0.00
28/07/2006	JN10 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
28/07/2006	JROD On 31-January-07			jRod	7.7300	7.6940	0.0015	0.0021	0.00
28/07/2006	JROD On 28-February-07			jRod	7.9300	7.8820	0.0000	0.0007	0.00
28/07/2006	JROD On 31-July-06			jRod	7.0400	7.0380	0.0000	0.0023	0.00
28/07/2006	JROD On 31-August-06			jRod	7.2900	7.2840	0.0012	0.0016	0.00
28/07/2006	JROD On 29-September-06			jRod	7.5600	7.5290	0.0006	0.0010	0.00
28/07/2006	JROD On 31-October-06			jRod	7.4500	7.4220	0.0023	0.0027	0.00
28/07/2006	JROD On 30-November-06			jRod	7.7000	7.6600	0.0010	0.0015	0.00
28/07/2006	JROD On 29-December-06			jRod	7.9000	7.8470	0.0000	0.0006	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
28/07/2006	R153 On 01-February-07			Bond Future	8.5500	8.4340	119.1058	119.4920	0.00
28/07/2006	R153 On 03-August-06			Bond Future	8.5200	8.4600	120.8040	121.0109	944.00
28/07/2006	R153 On 02-November-06			Bond Future	8.5600	8.4320	116.6073	117.0432	0.00
28/07/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	14320	16265	14320	16265	0.00
28/07/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	17658	15741	17658	15741	0.00
28/07/2006	R153 On 03-August-06	8.45	Call	Option on Bond Future	1654	2738	1654	2738	0.00
28/07/2006	R153 On 03-August-06	8.45	Put	Option on Bond Future	4094	3108	4094	3108	0.00
28/07/2006	R153 On 02-November-06	8.45	Call	Option on Bond Future	8965	11120	8965	11120	0.00
28/07/2006	R153 On 02-November-06	8.45	Put	Option on Bond Future	12695	10491	12695	10491	0.00
28/07/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	11054	12736	11054	12736	0.00
28/07/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	20974	18793	20974	18793	0.00
28/07/2006	R153 On 03-August-06	8.25	Call	Option on Bond Future	193	491	193	491	0.00
28/07/2006	R153 On 03-August-06	8.25	Put	Option on Bond Future	10064	8293	10064	8293	0.00
28/07/2006	R153 On 02-November-06	8.25	Call	Option on Bond Future	5928	7620	5928	7620	0.00
28/07/2006	R153 On 02-November-06	8.25	Put	Option on Bond Future	16672	14005	16672	14005	101.00
28/07/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	20017	22325	20017	22325	0.00
28/07/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	13572	12018	13572	12018	0.00
28/07/2006	R153 On 03-August-06	8.50	Call	Option on Bond Future	2434	3738	2434	3738	0.00
28/07/2006	R153 On 03-August-06	8.50	Put	Option on Bond Future	3025	2260	3025	2260	0.00
28/07/2006	R153 On 02-November-06	8.55	Call	Option on Bond Future	10758	13136	10758	13136	0.00
28/07/2006	R153 On 02-November-06	8.55	Put	Option on Bond Future	11001	9020	11001	9020	0.00
28/07/2006	R153 On 03-August-06	8.55	Call	Option on Bond Future	3412	4915	3412	4915	0.00
28/07/2006	R153 On 03-August-06	8.55	Put	Option on Bond Future	2158	1592	2158	1592	0.00
28/07/2006	R153 On 02-November-06	8.75	Call	Option on Bond Future	14852	17645	14852	17645	0.00
28/07/2006	R153 On 02-November-06	8.75	Put	Option on Bond Future	8163	6596	8163	6596	0.00
28/07/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	16118	18189	16118	18189	0.00
28/07/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	16183	14391	16183	14391	0.00
28/07/2006	R153 On 02-November-06	8.50	Call	Option on Bond Future	9837	12105	9837	12105	0.00
28/07/2006	R153 On 02-November-06	8.50	Put	Option on Bond Future	11822	9731	11822	9731	0.00
28/07/2006	R153 On 03-August-06	8.75	Call	Option on Bond Future	8979	10948	8979	10948	0.00
28/07/2006	R153 On 03-August-06	8.75	Put	Option on Bond Future	384	283	384	283	0.00
28/07/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	15203	17212	15203	17212	0.00
28/07/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	16903	15049	16903	15049	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
28/07/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	25343	27918	25343	27918	0.00
28/07/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	10828	9540	10828	9540	0.00
28/07/2006	R153 On 03-August-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
28/07/2006	R153 On 03-August-06	7.50	Put	Option on Bond Future	38289	36219	38289	36219	100.00
28/07/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	7572	8914	7572	8914	0.00
28/07/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	25787	23266	25787	23266	0.00
28/07/2006	R153 On 03-August-06	8.00	Call	Option on Bond Future	2	13	2	13	0.00
28/07/2006	R153 On 03-August-06	8.00	Put	Option on Bond Future	19249	17191	19249	17191	0.00
28/07/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	3139	4264	3139	4264	0.00
28/07/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	22727	19494	22727	19494	0.00
28/07/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	4855	5862	4855	5862	0.00
28/07/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	31442	28586	31442	28586	0.00
28/07/2006	R153 On 03-August-06	7.75	Call	Option on Bond Future	0	0	0	0	0.00
28/07/2006	R153 On 03-August-06	7.75	Put	Option on Bond Future	28719	26650	28719	26650	0.00
28/07/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	1422	2068	1422	2068	0.00
28/07/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	29941	26227	29941	26227	0.00
28/07/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	2836	3533	2836	3533	0.00
28/07/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	37872	34706	37872	34706	0.00
28/07/2006	R153 On 02-November-06	7.50	Call	Option on Bond Future	518	821	518	821	0.00
28/07/2006	R153 On 02-November-06	7.50	Put	Option on Bond Future	38054	33998	38054	33998	0.00
28/07/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	1756	2235	1756	2235	0.00
28/07/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	45319	41935	45319	41935	0.00
28/07/2006	R153 On 03-August-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
28/07/2006	R153 On 03-August-06	7.25	Put	Option on Bond Future	47957	45887	47957	45887	0.00
28/07/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	197	333	197	333	0.00
28/07/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	46839	42616	46839	42616	0.00
28/07/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	1039	1353	1039	1353	0.00
28/07/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	53209	49660	53209	49660	0.00
28/07/2006	R153 On 03-August-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
28/07/2006	R153 On 03-August-06	7.00	Put	Option on Bond Future	57724	55655	57724	55655	0.00
28/07/2006	R153 On 02-November-06	7.00	Call	Option on Bond Future	66	120	66	120	0.00
28/07/2006	R153 On 02-November-06	7.00	Put	Option on Bond Future	55903	51597	55903	51597	0.00
28/07/2006	R153 On 03-August-06	9.00	Call	Option on Bond Future	17708	19774	17708	19774	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
28/07/2006	R153 On 03-August-06	9.00	Put	Option on Bond Future	19	16	19	16	0.00
28/07/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	316	432	316	432	0.00
28/07/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	69938	66191	69938	66191	0.00
28/07/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	587	783	587	783	0.00
28/07/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	61443	57775	61443	57775	0.00
28/07/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	31156	33961	31156	33961	0.00
28/07/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	8644	7585	8644	7585	0.00
28/07/2006	R153 On 02-November-06	6.75	Call	Option on Bond Future	19	38	19	38	0.00
28/07/2006	R153 On 02-November-06	6.75	Put	Option on Bond Future	65141	60800	65141	60800	0.00
28/07/2006	R153 On 02-November-06	6.50	Call	Option on Bond Future	5	11	5	11	0.00
28/07/2006	R153 On 02-November-06	6.50	Put	Option on Bond Future	74503	70149	74503	70149	0.00
28/07/2006	R153 On 02-November-06	9.00	Call	Option on Bond Future	20767	23998	20767	23998	0.00
28/07/2006	R153 On 02-November-06	9.00	Put	Option on Bond Future	5486	4358	5486	4358	0.00
28/07/2006	R153 On 02-November-06	9.25	Call	Option on Bond Future	27420	30992	27420	30992	0.00
28/07/2006	R153 On 02-November-06	9.25	Put	Option on Bond Future	3629	2842	3629	2842	0.00
28/07/2006	R157 On 01-February-07			Bond Future	8.6500	8.5650	134.3468	134.9598	0.00
28/07/2006	R157 On 03-August-06			Bond Future	8.6200	8.5890	135.6648	135.9184	116.00
28/07/2006	R157 On 02-November-06			Bond Future	8.6500	8.5590	131.5314	132.1882	5.00
28/07/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	29210	32313	29210	32313	0.00
28/07/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	36413	33386	36413	33386	0.00
28/07/2006	R157 On 03-August-06	8.55	Call	Option on Bond Future	3101	4490	3101	4490	0.00
28/07/2006	R157 On 03-August-06	8.55	Put	Option on Bond Future	8556	7408	8556	7408	0.00
28/07/2006	R157 On 02-November-06	8.55	Call	Option on Bond Future	18685	21952	18685	21952	0.00
28/07/2006	R157 On 02-November-06	8.55	Put	Option on Bond Future	25912	22611	25912	22611	0.00
28/07/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	27594	30590	27594	30590	0.00
28/07/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	38383	35249	38383	35249	0.00
28/07/2006	R157 On 03-August-06	8.50	Call	Option on Bond Future	1969	3061	1969	3061	0.00
28/07/2006	R157 On 03-August-06	8.50	Put	Option on Bond Future	11177	9733	11177	9733	0.00
28/07/2006	R157 On 02-November-06	8.50	Call	Option on Bond Future	16952	20043	16952	20043	0.00
28/07/2006	R157 On 02-November-06	8.50	Put	Option on Bond Future	27851	24374	27851	24374	117.00
28/07/2006	R157 On 03-August-06	8.45	Call	Option on Bond Future	1174	1984	1174	1984	0.00
28/07/2006	R157 On 03-August-06	8.45	Put	Option on Bond Future	14151	12424	14151	12424	0.00
28/07/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	36229	39754	36229	39754	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
28/07/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	29221	26616	29221	26616	0.00
28/07/2006	R157 On 03-August-06	8.75	Call	Option on Bond Future	11469	13764	11469	13764	0.00
28/07/2006	R157 On 03-August-06	8.75	Put	Option on Bond Future	2052	1811	2052	1811	0.00
28/07/2006	R157 On 02-November-06	8.75	Call	Option on Bond Future	26504	30443	26504	30443	0.00
28/07/2006	R157 On 02-November-06	8.75	Put	Option on Bond Future	19186	16557	19186	16557	0.00
28/07/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	32610	35925	32610	35925	0.00
28/07/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	32681	29866	32681	29866	0.00
28/07/2006	R157 On 02-November-06	8.60	Call	Option on Bond Future	20508	23949	20508	23949	0.00
28/07/2006	R157 On 02-November-06	8.60	Put	Option on Bond Future	24079	20951	24079	20951	0.00
28/07/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	30882	34092	30882	34092	0.00
28/07/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	34513	31592	34513	31592	0.00
28/07/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	48136	52127	48136	52127	0.00
28/07/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	23658	21519	23658	21519	0.00
28/07/2006	R157 On 02-November-06	9.00	Call	Option on Bond Future	37963	42633	37963	42633	0.00
28/07/2006	R157 On 02-November-06	9.00	Put	Option on Bond Future	12771	10872	12771	10872	0.00
28/07/2006	R157 On 03-August-06	7.75	Call	Option on Bond Future	0	0	0	0	0.00
28/07/2006	R157 On 03-August-06	7.75	Put	Option on Bond Future	67309	64772	67309	64772	100.00
28/07/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	19408	21844	19408	21844	0.00
28/07/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	48328	44634	48328	44634	0.00
28/07/2006	R157 On 03-August-06	8.25	Call	Option on Bond Future	70	190	70	190	0.00
28/07/2006	R157 On 03-August-06	8.25	Put	Option on Bond Future	28269	25852	28269	25852	0.00
28/07/2006	R157 On 02-November-06	8.25	Call	Option on Bond Future	9760	11960	9760	11960	0.00
28/07/2006	R157 On 02-November-06	8.25	Put	Option on Bond Future	39225	34857	39225	34857	0.00
28/07/2006	R157 On 03-August-06	8.00	Call	Option on Bond Future	0	2	0	2	0.00
28/07/2006	R157 On 03-August-06	8.00	Put	Option on Bond Future	47563	45028	47563	45028	0.00
28/07/2006	R157 On 02-November-06	8.00	Call	Option on Bond Future	4898	6275	4898	6275	0.00
28/07/2006	R157 On 02-November-06	8.00	Put	Option on Bond Future	53286	48096	53286	48096	0.00
28/07/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	12796	14665	12796	14665	0.00
28/07/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	60187	55927	60187	55927	0.00
28/07/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	7762	9094	7762	9094	0.00
28/07/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	73974	69176	73974	69176	0.00
28/07/2006	R157 On 02-November-06	7.75	Call	Option on Bond Future	2073	2805	2073	2805	0.00
28/07/2006	R157 On 02-November-06	7.75	Put	Option on Bond Future	69750	63914	69750	63914	158.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2006	R157 On 03-August-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
28/07/2006	R157 On 03-August-06	7.50	Put	Option on Bond Future	87445	84908	87445	84908	0.00
28/07/2006	R157 On 02-November-06	7.50	Call	Option on Bond Future	871	1233	871	1233	0.00
28/07/2006	R157 On 02-November-06	7.50	Put	Option on Bond Future	88210	82004	88210	82004	0.00
28/07/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	4866	5796	4866	5796	0.00
28/07/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	90253	85054	90253	85054	0.00
28/07/2006	R157 On 03-August-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
28/07/2006	R157 On 03-August-06	7.25	Put	Option on Bond Future	107981	105444	107981	105444	0.00
28/07/2006	R157 On 02-November-06	7.25	Call	Option on Bond Future	325	483	325	483	0.00
28/07/2006	R157 On 02-November-06	7.25	Put	Option on Bond Future	107707	101297	107707	101297	0.00
28/07/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	2907	3524	2907	3524	0.00
28/07/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	107834	102321	107834	102321	0.00
28/07/2006	R157 On 03-August-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
28/07/2006	R157 On 03-August-06	7.00	Put	Option on Bond Future	128925	126388	128925	126388	0.00
28/07/2006	R157 On 03-August-06	9.00	Call	Option on Bond Future	27824	30365	27824	30365	0.00
28/07/2006	R157 On 03-August-06	9.00	Put	Option on Bond Future	140	144	140	144	0.00
28/07/2006	R157 On 03-August-06	9.25	Call	Option on Bond Future	45605	48144	45605	48144	0.00
28/07/2006	R157 On 03-August-06	9.25	Put	Option on Bond Future	4	5	4	5	0.00
28/07/2006	R157 On 02-November-06	6.75	Call	Option on Bond Future	31	51	31	51	0.00
28/07/2006	R157 On 02-November-06	6.75	Put	Option on Bond Future	148677	142129	148677	142129	0.00
28/07/2006	R157 On 02-November-06	7.00	Call	Option on Bond Future	107	167	107	167	0.00
28/07/2006	R157 On 02-November-06	7.00	Put	Option on Bond Future	127922	121414	127922	121414	0.00
28/07/2006	R157 On 02-November-06	9.25	Call	Option on Bond Future	51054	56303	51054	56303	0.00
28/07/2006	R157 On 02-November-06	9.25	Put	Option on Bond Future	8322	7002	8322	7002	0.00
28/07/2006	R157 On 02-November-06	9.50	Call	Option on Bond Future	65264	70944	65264	70944	0.00
28/07/2006	R157 On 02-November-06	9.50	Put	Option on Bond Future	5320	4431	5320	4431	0.00
28/07/2006	R157 On 02-November-06	9.75	Call	Option on Bond Future	80187	86172	80187	86172	0.00
28/07/2006	R157 On 02-November-06	9.75	Put	Option on Bond Future	3352	2768	3352	2768	0.00
28/07/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	1651	2038	1651	2038	0.00
28/07/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	126488	120746	126488	120746	0.00
28/07/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	60072	64469	60072	64469	0.00
28/07/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	18444	16711	18444	16711	0.00
28/07/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	72777	77517	72777	77517	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
28/07/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	14312	12923	14312	12923	0.00
28/07/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	86110	91133	86110	91133	0.00
28/07/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	11115	10008	11115	10008	0.00
28/07/2006	R157 On 02-November-06	8.45	Call	Option on Bond Future	15324	18237	15324	18237	0.00
28/07/2006	R157 On 02-November-06	8.45	Put	Option on Bond Future	29908	26252	29908	26252	0.00
28/07/2006	R186 On 01-February-07			Bond Future	8.3500	8.2890	122.0162	122.6982	0.00
28/07/2006	R186 On 03-August-06			Bond Future	8.3500	8.2870	122.2170	122.9525	60.00
28/07/2006	R186 On 02-November-06			Bond Future	8.3600	8.2940	124.6506	125.3809	0.00
28/07/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	49626	53276	49626	53276	0.00
28/07/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	55211	52042	55211	52042	0.00
28/07/2006	R186 On 03-August-06	8.30	Call	Option on Bond Future	5577	9622	5577	9622	0.00
28/07/2006	R186 On 03-August-06	8.30	Put	Option on Bond Future	11455	8146	11455	8146	0.00
28/07/2006	R186 On 02-November-06	8.30	Call	Option on Bond Future	30522	34345	30522	34345	0.00
28/07/2006	R186 On 02-November-06	8.30	Put	Option on Bond Future	37149	33667	37149	33667	0.00
28/07/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	46748	50280	46748	50280	0.00
28/07/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	57959	54671	57959	54671	0.00
28/07/2006	R186 On 03-August-06	8.25	Call	Option on Bond Future	3650	6896	3650	6896	0.00
28/07/2006	R186 On 03-August-06	8.25	Put	Option on Bond Future	15223	11114	15223	11114	0.00
28/07/2006	R186 On 02-November-06	8.25	Call	Option on Bond Future	27826	31451	27826	31451	0.00
28/07/2006	R186 On 02-November-06	8.25	Put	Option on Bond Future	40113	36434	40113	36434	0.00
28/07/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	61868	65969	61868	65969	0.00
28/07/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	45347	42628	45347	42628	0.00
28/07/2006	R186 On 03-August-06	8.50	Call	Option on Bond Future	18990	25496	18990	25496	0.00
28/07/2006	R186 On 03-August-06	8.50	Put	Option on Bond Future	2498	1650	2498	1650	0.00
28/07/2006	R186 On 02-November-06	8.50	Call	Option on Bond Future	42578	47146	42578	47146	0.00
28/07/2006	R186 On 02-November-06	8.50	Put	Option on Bond Future	26965	24229	26965	24229	0.00
28/07/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	43942	47353	43942	47353	0.00
28/07/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	60818	57410	60818	57410	0.00
28/07/2006	R186 On 03-August-06	8.20	Call	Option on Bond Future	2231	4693	2231	4693	0.00
28/07/2006	R186 On 03-August-06	8.20	Put	Option on Bond Future	19538	14645	19538	14645	0.00
28/07/2006	R186 On 02-November-06	8.20	Call	Option on Bond Future	25209	28633	25209	28633	0.00
28/07/2006	R186 On 02-November-06	8.20	Put	Option on Bond Future	43197	39317	43197	39317	0.00
28/07/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	33561	36473	33561	36473	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
28/07/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	73507	69599	73507	69599	0.00
28/07/2006	R186 On 03-August-06	8.00	Call	Option on Bond Future	145	554	145	554	0.00
28/07/2006	R186 On 03-August-06	8.00	Put	Option on Bond Future	40812	33867	40812	33867	0.00
28/07/2006	R186 On 02-November-06	8.00	Call	Option on Bond Future	16164	18770	16164	18770	0.00
28/07/2006	R186 On 02-November-06	8.00	Put	Option on Bond Future	57368	52670	57368	52670	0.00
28/07/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	22668	24942	22668	24942	0.00
28/07/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	92395	87850	92395	87850	0.00
28/07/2006	R186 On 03-August-06	7.75	Call	Option on Bond Future	1	7	1	7	0.00
28/07/2006	R186 On 03-August-06	7.75	Put	Option on Bond Future	70840	63492	70840	63492	0.00
28/07/2006	R186 On 02-November-06	7.75	Call	Option on Bond Future	8223	9870	8223	9870	0.00
28/07/2006	R186 On 02-November-06	7.75	Put	Option on Bond Future	79405	73748	79405	73748	0.00
28/07/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	14189	15846	14189	15846	0.00
28/07/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	114789	109626	114789	109626	0.00
28/07/2006	R186 On 03-August-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
28/07/2006	R186 On 03-August-06	7.50	Put	Option on Bond Future	102136	94782	102136	94782	0.00
28/07/2006	R186 On 02-November-06	7.50	Call	Option on Bond Future	3504	4383	3504	4383	0.00
28/07/2006	R186 On 02-November-06	7.50	Put	Option on Bond Future	105772	99347	105772	99347	0.00
28/07/2006	R186 On 03-August-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
28/07/2006	R186 On 03-August-06	7.25	Put	Option on Bond Future	134607	127252	134607	127252	0.00
28/07/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	8065	9169	8065	9169	0.00
28/07/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	140676	134960	140676	134960	0.00
28/07/2006	R186 On 02-November-06	7.25	Call	Option on Bond Future	1185	1560	1185	1560	0.00
28/07/2006	R186 On 02-November-06	7.25	Put	Option on Bond Future	135695	128767	135695	128767	0.00
28/07/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	4748	5472	4748	5472	0.00
28/07/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	170558	164463	170558	164463	0.00
28/07/2006	R186 On 03-August-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
28/07/2006	R186 On 03-August-06	7.00	Put	Option on Bond Future	168304	160950	168304	160950	0.00
28/07/2006	R186 On 02-November-06	7.00	Call	Option on Bond Future	401	551	401	551	0.00
28/07/2006	R186 On 02-November-06	7.00	Put	Option on Bond Future	168361	161207	168361	161207	0.00
28/07/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	2635	3081	2635	3081	0.00
28/07/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	202884	196511	202884	196511	0.00
28/07/2006	R186 On 03-August-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
28/07/2006	R186 On 03-August-06	6.75	Put	Option on Bond Future	203282	195928	203282	195928	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
28/07/2006	R186 On 02-November-06	6.75	Call	Option on Bond Future	116	167	116	167	0.00
28/07/2006	R186 On 02-November-06	6.75	Put	Option on Bond Future	202787	195533	202787	195533	0.00
28/07/2006	R186 On 03-August-06	8.75	Call	Option on Bond Future	43719	51026	43719	51026	0.00
28/07/2006	R186 On 03-August-06	8.75	Put	Option on Bond Future	152	104	152	104	0.00
28/07/2006	R186 On 03-August-06	9.00	Call	Option on Bond Future	69699	77053	69699	77053	0.00
28/07/2006	R186 On 03-August-06	9.00	Put	Option on Bond Future	4	3	4	3	0.00
28/07/2006	R186 On 03-August-06	9.25	Call	Option on Bond Future	94916	102271	94916	102271	0.00
28/07/2006	R186 On 03-August-06	9.25	Put	Option on Bond Future	0	0	0	0	0.00
28/07/2006	R186 On 02-November-06	8.75	Call	Option on Bond Future	60227	65589	60227	65589	0.00
28/07/2006	R186 On 02-November-06	8.75	Put	Option on Bond Future	17690	15748	17690	15748	0.00
28/07/2006	R186 On 02-November-06	9.00	Call	Option on Bond Future	79898	85874	79898	85874	0.00
28/07/2006	R186 On 02-November-06	9.00	Put	Option on Bond Future	11372	10043	11372	10043	0.00
28/07/2006	R186 On 02-November-06	6.50	Call	Option on Bond Future	28	43	28	43	0.00
28/07/2006	R186 On 02-November-06	6.50	Put	Option on Bond Future	238726	231437	238726	231437	0.00
28/07/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	1372	1630	1372	1630	0.00
28/07/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	237356	230794	237356	230794	0.00
28/07/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	78624	83227	78624	83227	0.00
28/07/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	35332	33115	35332	33115	0.00
28/07/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	96566	101599	96566	101599	0.00
28/07/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	27425	25638	27425	25638	0.00
28/07/2006	R194 On 01-February-07			Bond Future	8.7100	8.4790	105.6575	105.8937	0.00
28/07/2006	R194 On 03-August-06			Bond Future	8.5800	8.3770	106.4023	106.6953	55.00
28/07/2006	R194 On 02-November-06			Bond Future	8.6900	8.4650	103.4420	103.7234	0.00
28/07/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	4144	5274	4144	5274	0.00
28/07/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	6295	5062	6295	5062	0.00
28/07/2006	R194 On 03-August-06	8.45	Call	Option on Bond Future	394	1777	394	1777	0.00
28/07/2006	R194 On 03-August-06	8.45	Put	Option on Bond Future	2259	712	2259	712	0.00
28/07/2006	R194 On 02-November-06	8.50	Call	Option on Bond Future	2864	4186	2864	4186	0.00
28/07/2006	R194 On 02-November-06	8.50	Put	Option on Bond Future	5245	3753	5245	3753	0.00
28/07/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	3010	3951	3010	3951	0.00
28/07/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	7682	6261	7682	6261	0.00
28/07/2006	R194 On 03-August-06	8.25	Call	Option on Bond Future	34	433	34	433	0.00
28/07/2006	R194 On 03-August-06	8.25	Put	Option on Bond Future	4822	2291	4822	2291	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
28/07/2006	R194 On 02-November-06	8.25	Call	Option on Bond Future	1652	2616	1652	2616	0.00
28/07/2006	R194 On 02-November-06	8.25	Put	Option on Bond Future	7129	5279	7129	5279	0.00
28/07/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	5506	6815	5506	6815	0.00
28/07/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	5145	4092	5145	4092	0.00
28/07/2006	R194 On 03-August-06	8.55	Call	Option on Bond Future	901	2848	901	2848	0.00
28/07/2006	R194 On 03-August-06	8.55	Put	Option on Bond Future	1309	325	1309	325	0.00
28/07/2006	R194 On 02-November-06	8.60	Call	Option on Bond Future	3425	4887	3425	4887	0.00
28/07/2006	R194 On 02-November-06	8.60	Put	Option on Bond Future	4571	3219	4571	3219	0.00
28/07/2006	R194 On 03-August-06	8.50	Call	Option on Bond Future	614	2286	614	2286	0.00
28/07/2006	R194 On 03-August-06	8.50	Put	Option on Bond Future	1750	492	1750	492	0.00
28/07/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	5218	6493	5218	6493	0.00
28/07/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	5359	4271	5359	4271	0.00
28/07/2006	R194 On 03-August-06	8.75	Call	Option on Bond Future	2778	5471	2778	5471	0.00
28/07/2006	R194 On 03-August-06	8.75	Put	Option on Bond Future	280	42	280	42	0.00
28/07/2006	R194 On 03-August-06	8.00	Call	Option on Bond Future	0	21	0	21	0.00
28/07/2006	R194 On 03-August-06	8.00	Put	Option on Bond Future	8457	5548	8457	5548	0.00
28/07/2006	R194 On 02-November-06	8.00	Call	Option on Bond Future	858	1489	858	1489	0.00
28/07/2006	R194 On 02-November-06	8.00	Put	Option on Bond Future	9445	7262	9445	7262	0.00
28/07/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	2056	2804	2056	2804	0.00
28/07/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	9259	7645	9259	7645	0.00
28/07/2006	R194 On 03-August-06	7.75	Call	Option on Bond Future	0	0	0	0	0.00
28/07/2006	R194 On 03-August-06	7.75	Put	Option on Bond Future	12145	9215	12145	9215	0.00
28/07/2006	R194 On 02-November-06	7.75	Call	Option on Bond Future	383	744	383	744	0.00
28/07/2006	R194 On 02-November-06	7.75	Put	Option on Bond Future	12093	9640	12093	9640	0.00
28/07/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	1336	1901	1336	1901	0.00
28/07/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	11079	9282	11079	9282	0.00
28/07/2006	R194 On 03-August-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
28/07/2006	R194 On 03-August-06	7.50	Put	Option on Bond Future	15850	12920	15850	12920	0.00
28/07/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	808	1209	808	1209	0.00
28/07/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	13101	11139	13101	11139	0.00
28/07/2006	R194 On 02-November-06	7.50	Call	Option on Bond Future	142	315	142	315	0.00
28/07/2006	R194 On 02-November-06	7.50	Put	Option on Bond Future	14988	12348	14988	12348	0.00
28/07/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	512	794	512	794	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
28/07/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	15364	13283	15364	13283	0.00
28/07/2006	R194 On 03-August-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
28/07/2006	R194 On 03-August-06	7.25	Put	Option on Bond Future	19574	16644	19574	16644	0.00
28/07/2006	R194 On 02-November-06	7.25	Call	Option on Bond Future	55	135	55	135	0.00
28/07/2006	R194 On 02-November-06	7.25	Put	Option on Bond Future	18051	15317	18051	15317	0.00
28/07/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	312	502	312	502	0.00
28/07/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	17733	15560	17733	15560	0.00
28/07/2006	R194 On 02-November-06	7.00	Call	Option on Bond Future	19	52	19	52	0.00
28/07/2006	R194 On 02-November-06	7.00	Put	Option on Bond Future	21178	18397	21178	18397	0.00
28/07/2006	R194 On 03-August-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
28/07/2006	R194 On 03-August-06	7.00	Put	Option on Bond Future	23316	20386	23316	20386	0.00
28/07/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	183	306	183	306	0.00
28/07/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	20182	17942	20182	17942	0.00
28/07/2006	R194 On 02-November-06	6.75	Call	Option on Bond Future	6	18	6	18	0.00
28/07/2006	R194 On 02-November-06	6.75	Put	Option on Bond Future	24342	21540	24342	21540	0.00
28/07/2006	R194 On 03-August-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
28/07/2006	R194 On 03-August-06	6.75	Put	Option on Bond Future	27076	24146	27076	24146	0.00
28/07/2006	R194 On 03-August-06	9.00	Call	Option on Bond Future	6132	9047	6132	9047	0.00
28/07/2006	R194 On 03-August-06	9.00	Put	Option on Bond Future	17	2	17	2	0.00
28/07/2006	R194 On 02-November-06	6.00	Call	Option on Bond Future	0	0	0	0	0.00
28/07/2006	R194 On 02-November-06	6.00	Put	Option on Bond Future	33951	31137	33951	31137	0.00
28/07/2006	R194 On 02-November-06	6.25	Call	Option on Bond Future	0	1	0	1	0.00
28/07/2006	R194 On 02-November-06	6.25	Put	Option on Bond Future	30733	27920	30733	27920	0.00
28/07/2006	R194 On 02-November-06	6.50	Call	Option on Bond Future	2	5	2	5	0.00
28/07/2006	R194 On 02-November-06	6.50	Put	Option on Bond Future	27529	24719	27529	24719	0.00
28/07/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	29	54	29	54	0.00
28/07/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	27821	25484	27821	25484	0.00
28/07/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	55	100	55	100	0.00
28/07/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	25240	22923	25240	22923	0.00
28/07/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	103	179	103	179	0.00
28/07/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	22690	20403	22690	20403	0.00
28/07/2006	R194 On 02-November-06	8.55	Call	Option on Bond Future	3137	4529	3137	4529	0.00
28/07/2006	R194 On 02-November-06	8.55	Put	Option on Bond Future	4900	3479	4900	3479	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
28/07/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	4938	6177	4938	6177	0.00
28/07/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	5581	4458	5581	4458	0.00
28/07/2006	R201 On 01-February-07			Bond Future	8.6600	8.5700	101.6407	102.1276	0.00
28/07/2006	R201 On 03-August-06			Bond Future	8.6300	8.5440	101.8169	102.3439	26.00
28/07/2006	R201 On 02-November-06			Bond Future	8.6600	8.5670	103.8406	104.3615	0.00
28/07/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	24155	26624	24155	26624	0.00
28/07/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	30160	27760	30160	27760	0.00
28/07/2006	R201 On 03-August-06	8.55	Call	Option on Bond Future	2270	4822	2270	4822	0.00
28/07/2006	R201 On 03-August-06	8.55	Put	Option on Bond Future	7183	4465	7183	4465	0.00
28/07/2006	R201 On 02-November-06	8.55	Call	Option on Bond Future	14642	17212	14642	17212	0.00
28/07/2006	R201 On 02-November-06	8.55	Put	Option on Bond Future	20839	18200	20839	18200	0.00
28/07/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	22718	25104	22718	25104	0.00
28/07/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	31572	29089	31572	29089	0.00
28/07/2006	R201 On 03-August-06	8.50	Call	Option on Bond Future	1429	3423	1429	3423	0.00
28/07/2006	R201 On 03-August-06	8.50	Put	Option on Bond Future	9317	6041	9317	6041	0.00
28/07/2006	R201 On 02-November-06	8.50	Call	Option on Bond Future	13281	15711	13281	15711	0.00
28/07/2006	R201 On 02-November-06	8.50	Put	Option on Bond Future	22390	19611	22390	19611	0.00
28/07/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	25634	28185	25634	28185	0.00
28/07/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	28802	26484	28802	26484	0.00
28/07/2006	R201 On 03-August-06	8.45	Call	Option on Bond Future	845	2320	845	2320	0.00
28/07/2006	R201 On 03-August-06	8.45	Put	Option on Bond Future	11720	7924	11720	7924	0.00
28/07/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	30322	33111	30322	33111	0.00
28/07/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	25035	22954	25035	22954	0.00
28/07/2006	R201 On 03-August-06	8.75	Call	Option on Bond Future	8653	13099	8653	13099	0.00
28/07/2006	R201 On 03-August-06	8.75	Put	Option on Bond Future	1779	955	1779	955	0.00
28/07/2006	R201 On 02-November-06	8.75	Call	Option on Bond Future	20797	23900	20797	23900	0.00
28/07/2006	R201 On 02-November-06	8.75	Put	Option on Bond Future	15451	13345	15451	13345	0.00
28/07/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	27156	29788	27156	29788	0.00
28/07/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	27495	25258	27495	25258	0.00
28/07/2006	R201 On 03-August-06	8.60	Call	Option on Bond Future	3406	6515	3406	6515	0.00
28/07/2006	R201 On 03-August-06	8.60	Put	Option on Bond Future	5356	3195	5356	3195	0.00
28/07/2006	R201 On 02-November-06	8.65	Call	Option on Bond Future	17582	20424	17582	20424	0.00
28/07/2006	R201 On 02-November-06	8.65	Put	Option on Bond Future	17986	15619	17986	15619	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
28/07/2006	R201 On 02-November-06	8.60	Call	Option on Bond Future	16076	18784	16076	18784	0.00
28/07/2006	R201 On 02-November-06	8.60	Put	Option on Bond Future	19371	16870	19371	16870	0.00
28/07/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	38918	42070	38918	42070	0.00
28/07/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	19740	18023	19740	18023	0.00
28/07/2006	R201 On 03-August-06	9.00	Call	Option on Bond Future	21486	26693	21486	26693	0.00
28/07/2006	R201 On 03-August-06	9.00	Put	Option on Bond Future	126	63	126	63	0.00
28/07/2006	R201 On 02-November-06	9.00	Call	Option on Bond Future	29798	33485	29798	33485	0.00
28/07/2006	R201 On 02-November-06	9.00	Put	Option on Bond Future	10260	8738	10260	8738	0.00
28/07/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	16218	18174	16218	18174	0.00
28/07/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	39471	36559	39471	36559	0.00
28/07/2006	R201 On 03-August-06	8.25	Call	Option on Bond Future	49	279	49	279	0.00
28/07/2006	R201 On 03-August-06	8.25	Put	Option on Bond Future	22982	17941	22982	17941	0.00
28/07/2006	R201 On 02-November-06	8.25	Call	Option on Bond Future	7655	9383	7655	9383	0.00
28/07/2006	R201 On 02-November-06	8.25	Put	Option on Bond Future	31489	28008	31489	28008	0.00
28/07/2006	R201 On 03-August-06	8.00	Call	Option on Bond Future	0	4	0	4	0.00
28/07/2006	R201 On 03-August-06	8.00	Put	Option on Bond Future	38265	32999	38265	32999	0.00
28/07/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	3858	4941	3858	4941	0.00
28/07/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	42691	38566	42691	38566	0.00
28/07/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	10891	12412	10891	12412	0.00
28/07/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	48805	45457	48805	45457	0.00
28/07/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	6817	7925	6817	7925	0.00
28/07/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	59659	55898	59659	55898	0.00
28/07/2006	R201 On 03-August-06	7.75	Call	Option on Bond Future	0	0	0	0	0.00
28/07/2006	R201 On 03-August-06	7.75	Put	Option on Bond Future	53891	48621	53891	48621	0.00
28/07/2006	R201 On 02-November-06	7.75	Call	Option on Bond Future	1639	2216	1639	2216	0.00
28/07/2006	R201 On 02-November-06	7.75	Put	Option on Bond Future	55754	51122	55754	51122	0.00
28/07/2006	R201 On 03-August-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
28/07/2006	R201 On 03-August-06	7.50	Put	Option on Bond Future	69817	64548	69817	64548	0.00
28/07/2006	R201 On 02-November-06	7.50	Call	Option on Bond Future	693	980	693	980	0.00
28/07/2006	R201 On 02-November-06	7.50	Put	Option on Bond Future	70374	65452	70374	65452	0.00
28/07/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	4394	5186	4394	5186	0.00
28/07/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	72437	68360	72437	68360	0.00
28/07/2006	R201 On 02-November-06	7.25	Call	Option on Bond Future	260	386	260	386	0.00

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28/07/2006	R201 On 02-November-06	7.25	Put	Option on Bond Future	85801	80718	85801	80718	0.00
28/07/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	2713	3254	2713	3254	0.00
28/07/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	86235	81906	86235	81906	0.00
28/07/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	1601	1953	1601	1953	0.00
28/07/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	100886	96368	100886	96368	0.00
28/07/2006	R201 On 02-November-06	7.00	Call	Option on Bond Future	87	135	87	135	0.00
28/07/2006	R201 On 02-November-06	7.00	Put	Option on Bond Future	101785	96625	101785	96625	0.00
28/07/2006	R201 On 03-August-06	9.25	Call	Option on Bond Future	35580	40848	35580	40848	0.00
28/07/2006	R201 On 03-August-06	9.25	Put	Option on Bond Future	3	2	3	2	0.00
28/07/2006	R201 On 02-November-06	6.75	Call	Option on Bond Future	25	42	25	42	0.00
28/07/2006	R201 On 02-November-06	6.75	Put	Option on Bond Future	118187	112994	118187	112994	0.00
28/07/2006	R201 On 02-November-06	9.25	Call	Option on Bond Future	40139	44291	40139	44291	0.00
28/07/2006	R201 On 02-November-06	9.25	Put	Option on Bond Future	6667	5610	6667	5610	0.00
28/07/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	902	1119	902	1119	0.00
28/07/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	116239	111587	116239	111587	0.00
28/07/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	48287	51757	48287	51757	0.00
28/07/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	15465	14066	15465	14066	0.00
28/07/2006	R203 On 01-February-07			Bond Future	8.6200	8.5360	100.7093	101.2983	0.00
28/07/2006	R203 On 03-August-06			Bond Future	8.6000	8.5130	100.7661	101.3938	111.00
28/07/2006	R203 On 02-November-06			Bond Future	8.6200	8.5320	98.5945	99.2195	0.00
28/07/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	18013	20980	18013	20980	0.00
28/07/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	22952	20029	22952	20029	0.00
28/07/2006	R203 On 03-August-06	8.50	Call	Option on Bond Future	1160	3562	1160	3562	0.00
28/07/2006	R203 On 03-August-06	8.50	Put	Option on Bond Future	8348	4473	8348	4473	0.00
28/07/2006	R203 On 02-November-06	8.55	Call	Option on Bond Future	12146	15263	12146	15263	0.00
28/07/2006	R203 On 02-November-06	8.55	Put	Option on Bond Future	17156	14023	17156	14023	0.00
28/07/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	16522	19333	16522	19333	0.00
28/07/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	24863	21785	24863	21785	0.00
28/07/2006	R203 On 02-November-06	8.50	Call	Option on Bond Future	10699	13581	10699	13581	0.00
28/07/2006	R203 On 02-November-06	8.50	Put	Option on Bond Future	19159	15792	19159	15792	0.00
28/07/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	24793	28372	24793	28372	0.00
28/07/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	16279	13968	16279	13968	0.00
28/07/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	10762	16620	10762	16620	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
28/07/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	624	205	624	205	0.00
28/07/2006	R203 On 02-November-06	8.75	Call	Option on Bond Future	19140	23172	19140	23172	0.00
28/07/2006	R203 On 02-November-06	8.75	Put	Option on Bond Future	10506	8288	10506	8288	0.00
28/07/2006	R203 On 03-August-06	8.60	Call	Option on Bond Future	3577	7735	3577	7735	0.00
28/07/2006	R203 On 03-August-06	8.60	Put	Option on Bond Future	3786	1666	3786	1666	0.00
28/07/2006	R203 On 02-November-06	8.65	Call	Option on Bond Future	15404	18987	15404	18987	0.00
28/07/2006	R203 On 02-November-06	8.65	Put	Option on Bond Future	13560	10893	13560	10893	0.00
28/07/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	19587	22709	19587	22709	0.00
28/07/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	21139	18371	21139	18371	0.00
28/07/2006	R203 On 03-August-06	8.55	Call	Option on Bond Future	2132	5421	2132	5421	0.00
28/07/2006	R203 On 03-August-06	8.55	Put	Option on Bond Future	5822	2834	5822	2834	0.00
28/07/2006	R203 On 02-November-06	8.60	Call	Option on Bond Future	13715	17066	13715	17066	0.00
28/07/2006	R203 On 02-November-06	8.60	Put	Option on Bond Future	15289	12390	15289	12390	0.00
28/07/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	21241	24518	21241	24518	0.00
28/07/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	19423	16809	19423	16809	0.00
28/07/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	35002	39280	35002	39280	0.00
28/07/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	10015	8402	10015	8402	0.00
28/07/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	27061	33335	27061	33335	0.00
28/07/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	4	1	4	1	0.00
28/07/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	11	129	11	129	0.00
28/07/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	24944	18785	24944	18785	0.00
28/07/2006	R203 On 02-November-06	8.25	Call	Option on Bond Future	5198	6976	5198	6976	0.00
28/07/2006	R203 On 02-November-06	8.25	Put	Option on Bond Future	31160	26687	31160	26687	0.00
28/07/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	10280	12334	10280	12334	0.00
28/07/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	35869	32032	35869	32032	0.00
28/07/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	0	0	0	0	0.00
28/07/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	43108	36831	43108	36831	0.00
28/07/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	5930	7313	5930	7313	0.00
28/07/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	49168	44661	49168	44661	0.00
28/07/2006	R203 On 02-November-06	8.00	Call	Option on Bond Future	2154	3079	2154	3079	0.00
28/07/2006	R203 On 02-November-06	8.00	Put	Option on Bond Future	46032	40707	46032	40707	0.00
28/07/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	3149	4002	3149	4002	0.00
28/07/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	64451	59413	64451	59413	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
28/07/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	0	0	0	0	0.00
28/07/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	61723	55446	61723	55446	0.00
28/07/2006	R203 On 02-November-06	7.75	Call	Option on Bond Future	749	1148	749	1148	0.00
28/07/2006	R203 On 02-November-06	7.75	Put	Option on Bond Future	62971	57120	62971	57120	0.00
28/07/2006	R203 On 03-August-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
28/07/2006	R203 On 03-August-06	7.50	Put	Option on Bond Future	80793	74515	80793	74515	0.00
28/07/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	1531	2008	1531	2008	0.00
28/07/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	81319	75907	81319	75907	0.00
28/07/2006	R203 On 02-November-06	7.50	Call	Option on Bond Future	215	356	215	356	0.00
28/07/2006	R203 On 02-November-06	7.50	Put	Option on Bond Future	81220	75111	81220	75111	0.00
28/07/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	677	919	677	919	0.00
28/07/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	99388	93740	99388	93740	0.00
28/07/2006	R203 On 03-August-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
28/07/2006	R203 On 03-August-06	7.25	Put	Option on Bond Future	100328	94050	100328	94050	0.00
28/07/2006	R203 On 02-November-06	7.25	Call	Option on Bond Future	51	91	51	91	0.00
28/07/2006	R203 On 02-November-06	7.25	Put	Option on Bond Future	100288	94078	100288	94078	0.00
28/07/2006	R203 On 03-August-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
28/07/2006	R203 On 03-August-06	7.00	Put	Option on Bond Future	120341	114064	120341	114064	0.00
28/07/2006	R203 On 02-November-06	7.00	Call	Option on Bond Future	10	19	10	19	0.00
28/07/2006	R203 On 02-November-06	7.00	Put	Option on Bond Future	119943	113702	119943	113702	0.00
28/07/2006	R203 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
28/07/2006	R203 On 02-November-06	6.50	Put	Option on Bond Future	160763	154513	160763	154513	0.00
28/07/2006	R203 On 02-November-06	6.75	Call	Option on Bond Future	1	3	1	3	0.00
28/07/2006	R203 On 02-November-06	6.75	Put	Option on Bond Future	140106	133857	140106	133857	0.00
28/07/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	32	48	32	48	0.00
28/07/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	158235	152361	158235	152361	0.00
28/07/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	98	143	98	143	0.00
28/07/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	138003	132158	138003	132158	0.00
28/07/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	271	381	271	381	0.00
28/07/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	118350	112570	118350	112570	0.00
28/07/2006	R204 On 01-February-07			Bond Future	8.6100	8.5250	96.5580	97.1447	0.00
28/07/2006	R204 On 03-August-06			Bond Future	8.5900	8.5080	96.5696	97.1927	83.00
28/07/2006	R204 On 02-November-06			Bond Future	8.6100	8.5240	98.4956	99.1108	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
28/07/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	29936	32929	29936	32929	0.00
28/07/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	37600	34727	37600	34727	0.00
28/07/2006	R204 On 03-August-06	8.50	Call	Option on Bond Future	2516	5382	2516	5382	0.00
28/07/2006	R204 On 03-August-06	8.50	Put	Option on Bond Future	9336	5972	9336	5972	0.00
28/07/2006	R204 On 02-November-06	8.50	Call	Option on Bond Future	17916	20953	17916	20953	0.00
28/07/2006	R204 On 02-November-06	8.50	Put	Option on Bond Future	25815	22700	25815	22700	0.00
28/07/2006	R204 On 03-August-06	8.45	Call	Option on Bond Future	1553	3757	1553	3757	0.00
28/07/2006	R204 On 03-August-06	8.45	Put	Option on Bond Future	12068	8040	12068	8040	0.00
28/07/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	39713	43192	39713	43192	0.00
28/07/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	29598	27210	29598	27210	0.00
28/07/2006	R204 On 03-August-06	8.55	Call	Option on Bond Future	3839	7378	3839	7378	0.00
28/07/2006	R204 On 03-August-06	8.55	Put	Option on Bond Future	6985	4293	6985	4293	0.00
28/07/2006	R204 On 02-November-06	8.75	Call	Option on Bond Future	27573	31400	27573	31400	0.00
28/07/2006	R204 On 02-November-06	8.75	Put	Option on Bond Future	17486	15162	17486	15162	0.00
28/07/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	35655	38946	35655	38946	0.00
28/07/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	32598	30022	32598	30022	0.00
28/07/2006	R204 On 02-November-06	8.65	Call	Option on Bond Future	23460	26983	23460	26983	0.00
28/07/2006	R204 On 02-November-06	8.65	Put	Option on Bond Future	20512	17884	20512	17884	0.00
28/07/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	31791	34885	31791	34885	0.00
28/07/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	35864	33092	35864	33092	0.00
28/07/2006	R204 On 02-November-06	8.55	Call	Option on Bond Future	19677	22880	19677	22880	0.00
28/07/2006	R204 On 02-November-06	8.55	Put	Option on Bond Future	23942	20992	23942	20992	0.00
28/07/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	33698	36891	33698	36891	0.00
28/07/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	34197	31524	34197	31524	0.00
28/07/2006	R204 On 02-November-06	8.60	Call	Option on Bond Future	21526	24891	21526	24891	0.00
28/07/2006	R204 On 02-November-06	8.60	Put	Option on Bond Future	22175	19388	22175	19388	0.00
28/07/2006	R204 On 03-August-06	8.00	Call	Option on Bond Future	0	9	0	9	0.00
28/07/2006	R204 On 03-August-06	8.00	Put	Option on Bond Future	44645	38422	44645	38422	0.00
28/07/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	50613	54524	50613	54524	0.00
28/07/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	23159	21204	23159	21204	0.00
28/07/2006	R204 On 02-November-06	9.00	Call	Option on Bond Future	39136	43631	39136	43631	0.00
28/07/2006	R204 On 02-November-06	9.00	Put	Option on Bond Future	11517	9861	11517	9861	0.00
28/07/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	21487	23957	21487	23957	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
28/07/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	47386	43989	47386	43989	0.00
28/07/2006	R204 On 02-November-06	8.25	Call	Option on Bond Future	10471	12663	10471	12663	0.00
28/07/2006	R204 On 02-November-06	8.25	Put	Option on Bond Future	36822	32861	36822	32861	0.00
28/07/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	5347	6741	5347	6741	0.00
28/07/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	50630	45872	50630	45872	0.00
28/07/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	14526	16458	14526	16458	0.00
28/07/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	59126	55192	59126	55192	0.00
28/07/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	9123	10537	9123	10537	0.00
28/07/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	72905	68452	72905	68452	0.00
28/07/2006	R204 On 02-November-06	7.75	Call	Option on Bond Future	2306	3060	2306	3060	0.00
28/07/2006	R204 On 02-November-06	7.75	Put	Option on Bond Future	67016	61619	67016	61619	0.00
28/07/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	5877	6889	5877	6889	0.00
28/07/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	89335	84480	89335	84480	0.00
28/07/2006	R204 On 02-November-06	7.50	Call	Option on Bond Future	977	1355	977	1355	0.00
28/07/2006	R204 On 02-November-06	7.50	Put	Option on Bond Future	85624	79850	85624	79850	0.00
28/07/2006	R204 On 02-November-06	7.25	Call	Option on Bond Future	366	532	366	532	0.00
28/07/2006	R204 On 02-November-06	7.25	Put	Option on Bond Future	105473	99488	105473	99488	0.00
28/07/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	3616	4306	3616	4306	0.00
28/07/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	107259	102082	107259	102082	0.00
28/07/2006	R204 On 02-November-06	7.00	Call	Option on Bond Future	120	184	120	184	0.00
28/07/2006	R204 On 02-November-06	7.00	Put	Option on Bond Future	126228	120140	126228	120140	0.00
28/07/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	2120	2566	2120	2566	0.00
28/07/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	126472	121052	126472	121052	0.00
28/07/2006	R204 On 02-November-06	6.50	Call	Option on Bond Future	9	15	9	15	0.00
28/07/2006	R204 On 02-November-06	6.50	Put	Option on Bond Future	169801	163656	169801	163656	0.00
28/07/2006	R204 On 02-November-06	6.75	Call	Option on Bond Future	34	56	34	56	0.00
28/07/2006	R204 On 02-November-06	6.75	Put	Option on Bond Future	147699	141568	147699	141568	0.00
28/07/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	624	783	624	783	0.00
28/07/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	168026	162319	168026	162319	0.00
28/07/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	1181	1455	1181	1455	0.00
28/07/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	146781	141188	146781	141188	0.00
28/07/2006	R204 On 03-August-06	8.25	Call	Option on Bond Future	110	517	110	517	0.00
28/07/2006	R204 On 03-August-06	8.25	Put	Option on Bond Future	25595	19772	25595	19772	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
28/07/2006	R207 On 01-February-07			Bond Future	8.5800	8.5010	90.1801	90.7280	0.00
28/07/2006	R207 On 03-August-06			Bond Future	8.5700	8.4880	90.0649	90.6531	0.00
28/07/2006	R207 On 02-November-06			Bond Future	8.5800	8.5010	91.8587	92.4408	0.00
28/07/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	19481	22236	19481	22236	0.00
28/07/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	25032	22308	25032	22308	0.00
28/07/2006	R207 On 03-August-06	8.50	Call	Option on Bond Future	1967	4766	1967	4766	0.00
28/07/2006	R207 On 03-August-06	8.50	Put	Option on Bond Future	6964	3880	6964	3880	0.00
28/07/2006	R207 On 02-November-06	8.50	Call	Option on Bond Future	6819	9518	6819	9518	0.00
28/07/2006	R207 On 02-November-06	8.50	Put	Option on Bond Future	12713	9591	12713	9591	0.00
28/07/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	17901	20514	17901	20514	0.00
28/07/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	27082	24216	27082	24216	0.00
28/07/2006	R207 On 03-August-06	8.45	Call	Option on Bond Future	1058	3056	1058	3056	0.00
28/07/2006	R207 On 03-August-06	8.45	Put	Option on Bond Future	9752	5869	9752	5869	0.00
28/07/2006	R207 On 02-November-06	8.45	Call	Option on Bond Future	5471	7820	5471	7820	0.00
28/07/2006	R207 On 02-November-06	8.45	Put	Option on Bond Future	15030	11558	15030	11558	0.00
28/07/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	24722	27899	24722	27899	0.00
28/07/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	19502	17200	19502	17200	0.00
28/07/2006	R207 On 03-August-06	8.60	Call	Option on Bond Future	5238	9597	5238	9597	0.00
28/07/2006	R207 On 03-August-06	8.60	Put	Option on Bond Future	2900	1377	2900	1377	0.00
28/07/2006	R207 On 02-November-06	8.65	Call	Option on Bond Future	12118	15860	12118	15860	0.00
28/07/2006	R207 On 02-November-06	8.65	Put	Option on Bond Future	7139	5059	7139	5059	0.00
28/07/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	21144	24041	21144	24041	0.00
28/07/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	23086	20503	23086	20503	0.00
28/07/2006	R207 On 02-November-06	8.55	Call	Option on Bond Future	8375	11428	8375	11428	0.00
28/07/2006	R207 On 02-November-06	8.55	Put	Option on Bond Future	10625	7856	10625	7856	0.00
28/07/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	22892	25929	22892	25929	0.00
28/07/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	21243	18801	21243	18801	0.00
28/07/2006	R207 On 03-August-06	8.55	Call	Option on Bond Future	3343	6961	3343	6961	0.00
28/07/2006	R207 On 03-August-06	8.55	Put	Option on Bond Future	4662	2398	4662	2398	0.00
28/07/2006	R207 On 02-November-06	8.60	Call	Option on Bond Future	10142	13545	10142	13545	0.00
28/07/2006	R207 On 02-November-06	8.60	Put	Option on Bond Future	8767	6349	8767	6349	0.00
28/07/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	28626	32074	28626	32074	0.00
28/07/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	16322	14292	16322	14292	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
28/07/2006	R207 On 02-November-06	8.75	Call	Option on Bond Future	16669	21025	16669	21025	0.00
28/07/2006	R207 On 02-November-06	8.75	Put	Option on Bond Future	4539	3074	4539	3074	0.00
28/07/2006	R207 On 03-August-06	8.00	Call	Option on Bond Future	0	1	0	1	0.00
28/07/2006	R207 On 03-August-06	8.00	Put	Option on Bond Future	42930	37049	42930	37049	0.00
28/07/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	12421	14476	12421	14476	0.00
28/07/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	36320	32896	36320	32896	0.00
28/07/2006	R207 On 02-November-06	8.25	Call	Option on Bond Future	1931	3070	1931	3070	0.00
28/07/2006	R207 On 02-November-06	8.25	Put	Option on Bond Future	26354	21672	26354	21672	0.00
28/07/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	7368	8786	7368	8786	0.00
28/07/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	50123	46063	50123	46063	0.00
28/07/2006	R207 On 02-November-06	8.00	Call	Option on Bond Future	351	652	351	652	0.00
28/07/2006	R207 On 02-November-06	8.00	Put	Option on Bond Future	43825	38304	43825	38304	0.00
28/07/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	4038	4938	4038	4938	0.00
28/07/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	66174	61595	66174	61595	0.00
28/07/2006	R207 On 02-November-06	7.75	Call	Option on Bond Future	39	85	39	85	0.00
28/07/2006	R207 On 02-November-06	7.75	Put	Option on Bond Future	63100	57325	63100	57325	0.00
28/07/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	2032	2553	2032	2553	0.00
28/07/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	84090	79132	84090	79132	0.00
28/07/2006	R207 On 02-November-06	7.50	Call	Option on Bond Future	2	7	2	7	0.00
28/07/2006	R207 On 02-November-06	7.50	Put	Option on Bond Future	83206	77389	83206	77389	0.00
28/07/2006	R207 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
28/07/2006	R207 On 02-November-06	7.25	Put	Option on Bond Future	103918	98097	103918	98097	0.00
28/07/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	934	1208	934	1208	0.00
28/07/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	103470	98265	103470	98265	0.00
28/07/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	389	519	389	519	0.00
28/07/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	123980	118631	123980	118631	0.00
28/07/2006	R207 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
28/07/2006	R207 On 02-November-06	7.00	Put	Option on Bond Future	125223	119402	125223	119402	0.00
28/07/2006	R207 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
28/07/2006	R207 On 02-November-06	6.75	Put	Option on Bond Future	147138	141317	147138	141317	0.00
28/07/2006	R207 On 02-November-06	9.00	Call	Option on Bond Future	30786	36157	30786	36157	0.00
28/07/2006	R207 On 02-November-06	9.00	Put	Option on Bond Future	1121	671	1121	671	0.00
28/07/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	147	202	147	202	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
28/07/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	145384	139961	145384	139961	0.00
28/07/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	39704	43772	39704	43772	0.00
28/07/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	10023	8613	10023	8613	0.00
28/07/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	50	71	50	71	0.00
28/07/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	167547	162089	167547	162089	0.00
28/07/2006	R207 On 03-August-06	8.25	Call	Option on Bond Future	31	235	31	235	0.00
28/07/2006	R207 On 03-August-06	8.25	Put	Option on Bond Future	23728	18049	23728	18049	0.00
31/07/2006	GOVI On 01-February-07			jGovi	241.7300	241.9910	241.7340	241.9910	0.00
31/07/2006	GOVI On 03-August-06			jGovi	232.0800	232.3450	232.0790	232.3450	551.00
31/07/2006	GOVI On 02-November-06			jGovi	236.6600	236.9270	236.6610	236.9270	350.00
31/07/2006	GOVI On 01-February-07	230.00	Call	jGovi	118280	120803	118280	120803	0.00
31/07/2006	GOVI On 01-February-07	230.00	Put	jGovi	940	893	940	893	0.00
31/07/2006	GOVI On 03-August-06	230.00	Call	jGovi	20823	23617	20823	23617	0.00
31/07/2006	GOVI On 03-August-06	230.00	Put	jGovi	33	167	33	167	0.00
31/07/2006	GOVI On 02-November-06	230.00	Call	jGovi	68509	71071	68509	71071	0.00
31/07/2006	GOVI On 02-November-06	230.00	Put	jGovi	1899	1801	1899	1801	0.00
31/07/2006	J153 On 31-August-10			jSwap	8.9000	8.8680	0.0527	0.0516	0.00
31/07/2006	J157 On 15-September-15			jSwap	8.8800	8.8640	0.0900	0.0887	0.00
31/07/2006	J186 On 21-December-26			jSwap	8.6700	8.6760	0.1115	0.1118	0.00
31/07/2006	J194 On 28-February-08			jSwap	8.5400	8.4770	0.0194	0.0182	0.00
31/07/2006	J201 On 22-December-14			jSwap	8.9800	8.9590	0.0870	0.0860	0.00
31/07/2006	J203 On 15-September-17			jSwap	8.8200	8.8100	0.0968	0.0959	0.00
31/07/2006	J204 On 21-December-18			jSwap	8.8400	8.8250	0.1001	0.0994	0.00
31/07/2006	J207 On 15-January-20			jSwap	8.8100	8.8040	0.0631	0.0625	0.00
31/07/2006	JBAR On 21-December-05			jBar	7.8900	7.8540	0.0000	0.0000	0.00
31/07/2006	JFRA On 01-February-07			jFra	9.0200	8.9130	0.0220	0.0217	0.00
31/07/2006	JFRA On 07-February-08			jFra	9.2800	9.1810	0.0226	0.0224	0.00
31/07/2006	JFRA On 03-May-07			jFra	9.2100	9.1110	0.0225	0.0222	0.00
31/07/2006	JFRA On 03-August-06			jFra	7.9200	7.9070	0.0194	0.0193	0.00
31/07/2006	JFRA On 02-August-07			jFra	9.2400	9.1390	0.0225	0.0223	0.00
31/07/2006	JFRA On 02-November-06			jFra	8.6300	8.5630	0.0210	0.0209	0.00
31/07/2006	JFRA On 01-November-07			jFra	9.2700	9.1760	0.0243	0.0240	0.00
31/07/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	3794	3560	3794	3560	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	88	113	88	113	0.00
31/07/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	26807	26745	26807	26745	0.00
31/07/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	22439	22626	22439	22626	0.00
31/07/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	4314	4102	4314	4102	0.00
31/07/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	147	175	147	175	0.00
31/07/2006	JFRA On 03-August-06	7.00	Call	Option on jFra	2248	2219	2248	2219	0.00
31/07/2006	JFRA On 03-August-06	7.00	Put	Option on jFra	0	0	0	0	0.00
31/07/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	4464	4263	4464	4263	0.00
31/07/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	233	268	233	268	0.00
31/07/2006	JFRA On 02-November-06	7.00	Call	Option on jFra	3979	3829	3979	3829	0.00
31/07/2006	JFRA On 02-November-06	7.00	Put	Option on jFra	10	14	10	14	0.00
31/07/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	4960	4748	4960	4748	0.00
31/07/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	315	356	315	356	0.00
31/07/2006	JN02 On 03-August-06			jNote	8.9700	8.8840	0.1638	0.1625	0.00
31/07/2006	JN02 On 02-November-06			jNote	9.1400	9.0490	0.1665	0.1650	0.00
31/07/2006	JN02 On 03-August-06	7.25	Call	Option on jNote	31371	29878	31371	29878	0.00
31/07/2006	JN02 On 03-August-06	7.25	Put	Option on jNote	0	0	0	0	0.00
31/07/2006	JN02 On 02-November-06	7.25	Call	Option on jNote	35383	33972	35383	33972	0.00
31/07/2006	JN02 On 02-November-06	7.25	Put	Option on jNote	954	1169	954	1169	0.00
31/07/2006	JN05 On 03-August-06			jNote	9.0300	9.0070	0.3609	0.3602	0.00
31/07/2006	JN05 On 02-November-06			jNote	9.1000	9.0700	0.3624	0.3617	0.00
31/07/2006	JN05 On 03-August-06	7.25	Call	Option on jNote	71262	70267	71262	70267	0.00
31/07/2006	JN05 On 03-August-06	7.25	Put	Option on jNote	0	0	0	0	0.00
31/07/2006	JN05 On 02-November-06	7.25	Call	Option on jNote	73615	72593	73615	72593	0.00
31/07/2006	JN05 On 02-November-06	7.25	Put	Option on jNote	9	12	9	12	0.00
31/07/2006	JN10 On 03-August-06			jNote	8.8600	8.8430	0.5819	0.5815	0.00
31/07/2006	JN10 On 02-November-06			jNote	8.8900	8.8700	0.5822	0.5819	0.00
31/07/2006	JN10 On 03-August-06	7.25	Call	Option on jNote	105849	104742	105849	104742	0.00
31/07/2006	JN10 On 03-August-06	7.25	Put	Option on jNote	0	0	0	0	0.00
31/07/2006	JN10 On 02-November-06	7.25	Call	Option on jNote	107237	106267	107237	106267	0.00
31/07/2006	JN10 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
31/07/2006	JROD On 31-January-07			jRod	8.1500	7.7330	0.0009	0.0015	0.00
31/07/2006	JROD On 28-February-07			jRod	7.9700	7.9310	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
31/07/2006	JROD On 31-July-06			jRod	7.0400	7.0380	0.0000	0.0000	0.00
31/07/2006	JROD On 31-August-06			jRod	7.2800	7.2920	0.0016	0.0012	0.00
31/07/2006	JROD On 29-September-06			jRod	7.5500	7.5570	0.0009	0.0006	0.00
31/07/2006	JROD On 31-October-06			jRod	7.8900	7.4480	0.0001	0.0023	0.00
31/07/2006	JROD On 30-November-06			jRod	7.7200	7.6990	0.0012	0.0010	0.00
31/07/2006	JROD On 29-December-06			jRod	7.9300	7.8950	0.0002	0.0000	0.00
31/07/2006	R153 On 01-February-07			Bond Future	8.5800	8.5520	119.0045	119.1058	0.00
31/07/2006	R153 On 03-August-06			Bond Future	8.6000	8.5160	120.4908	120.8040	944.00
31/07/2006	R153 On 02-November-06			Bond Future	8.5900	8.5570	116.5030	116.6073	0.00
31/07/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	15481	16118	15481	16118	0.00
31/07/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	16559	16183	16559	16183	0.00
31/07/2006	R153 On 03-August-06	8.50	Call	Option on Bond Future	606	2434	606	2434	0.00
31/07/2006	R153 On 03-August-06	8.50	Put	Option on Bond Future	4329	3025	4329	3025	0.00
31/07/2006	R153 On 02-November-06	8.55	Call	Option on Bond Future	10073	10758	10073	10758	0.00
31/07/2006	R153 On 02-November-06	8.55	Put	Option on Bond Future	11360	11001	11360	11001	0.00
31/07/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	13719	14320	13719	14320	0.00
31/07/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	18069	17658	18069	17658	0.00
31/07/2006	R153 On 03-August-06	8.45	Call	Option on Bond Future	288	1654	288	1654	0.00
31/07/2006	R153 On 03-August-06	8.45	Put	Option on Bond Future	5859	4094	5859	4094	0.00
31/07/2006	R153 On 02-November-06	8.45	Call	Option on Bond Future	8340	8965	8340	8965	0.00
31/07/2006	R153 On 02-November-06	8.45	Put	Option on Bond Future	13113	12695	13113	12695	0.00
31/07/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	10529	11054	10529	11054	0.00
31/07/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	21461	20974	21461	20974	0.00
31/07/2006	R153 On 03-August-06	8.25	Call	Option on Bond Future	4	193	4	193	0.00
31/07/2006	R153 On 03-August-06	8.25	Put	Option on Bond Future	13007	10064	13007	10064	0.00
31/07/2006	R153 On 02-November-06	8.25	Call	Option on Bond Future	5429	5928	5429	5928	0.00
31/07/2006	R153 On 02-November-06	8.25	Put	Option on Bond Future	17217	16672	17217	16672	101.00
31/07/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	19314	20017	19314	20017	0.00
31/07/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	13882	13572	13882	13572	0.00
31/07/2006	R153 On 03-August-06	8.55	Call	Option on Bond Future	1139	3412	1139	3412	0.00
31/07/2006	R153 On 03-August-06	8.55	Put	Option on Bond Future	3017	2158	3017	2158	0.00
31/07/2006	R153 On 02-November-06	8.75	Call	Option on Bond Future	14064	14852	14064	14852	0.00
31/07/2006	R153 On 02-November-06	8.75	Put	Option on Bond Future	8418	8163	8418	8163	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2006	R153 On 02-November-06	8.50	Call	Option on Bond Future	9182	9837	9182	9837	0.00
31/07/2006	R153 On 02-November-06	8.50	Put	Option on Bond Future	12210	11822	12210	11822	0.00
31/07/2006	R153 On 03-August-06	8.75	Call	Option on Bond Future	5810	8979	5810	8979	0.00
31/07/2006	R153 On 03-August-06	8.75	Put	Option on Bond Future	346	384	346	384	0.00
31/07/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	14584	15203	14584	15203	0.00
31/07/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	17296	16903	17296	16903	0.00
31/07/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	24570	25343	24570	25343	0.00
31/07/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	11067	10828	11067	10828	0.00
31/07/2006	R153 On 03-August-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
31/07/2006	R153 On 03-August-06	7.50	Put	Option on Bond Future	41420	38289	41420	38289	100.00
31/07/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	7149	7572	7149	7572	0.00
31/07/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	26376	25787	26376	25787	0.00
31/07/2006	R153 On 03-August-06	8.00	Call	Option on Bond Future	0	2	0	2	0.00
31/07/2006	R153 On 03-August-06	8.00	Put	Option on Bond Future	22379	19249	22379	19249	0.00
31/07/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	2804	3139	2804	3139	0.00
31/07/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	23435	22727	23435	22727	0.00
31/07/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	4535	4855	4535	4855	0.00
31/07/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	32134	31442	32134	31442	0.00
31/07/2006	R153 On 03-August-06	7.75	Call	Option on Bond Future	0	0	0	0	0.00
31/07/2006	R153 On 03-August-06	7.75	Put	Option on Bond Future	31851	28719	31851	28719	0.00
31/07/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	1229	1422	1229	1422	0.00
31/07/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	30791	29941	30791	29941	0.00
31/07/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	2614	2836	2614	2836	0.00
31/07/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	38662	37872	38662	37872	0.00
31/07/2006	R153 On 02-November-06	7.50	Call	Option on Bond Future	429	518	429	518	0.00
31/07/2006	R153 On 02-November-06	7.50	Put	Option on Bond Future	39008	38054	39008	38054	0.00
31/07/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	1601	1756	1601	1756	0.00
31/07/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	46176	45319	46176	45319	0.00
31/07/2006	R153 On 03-August-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
31/07/2006	R153 On 03-August-06	7.25	Put	Option on Bond Future	51088	47957	51088	47957	0.00
31/07/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	157	197	157	197	0.00
31/07/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	47842	46839	47842	46839	0.00
31/07/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	936	1039	936	1039	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	54118	53209	54118	53209	0.00
31/07/2006	R153 On 03-August-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
31/07/2006	R153 On 03-August-06	7.00	Put	Option on Bond Future	60856	57724	60856	57724	0.00
31/07/2006	R153 On 02-November-06	7.00	Call	Option on Bond Future	50	66	50	66	0.00
31/07/2006	R153 On 02-November-06	7.00	Put	Option on Bond Future	56930	55903	56930	55903	0.00
31/07/2006	R153 On 03-August-06	9.00	Call	Option on Bond Future	14561	17708	14561	17708	0.00
31/07/2006	R153 On 03-August-06	9.00	Put	Option on Bond Future	4	19	4	19	0.00
31/07/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	277	316	277	316	0.00
31/07/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	70911	69938	70911	69938	0.00
31/07/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	522	587	522	587	0.00
31/07/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	62390	61443	62390	61443	0.00
31/07/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	30325	31156	30325	31156	0.00
31/07/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	8825	8644	8825	8644	0.00
31/07/2006	R153 On 02-November-06	6.75	Call	Option on Bond Future	14	19	14	19	0.00
31/07/2006	R153 On 02-November-06	6.75	Put	Option on Bond Future	66179	65141	66179	65141	0.00
31/07/2006	R153 On 02-November-06	6.50	Call	Option on Bond Future	3	5	3	5	0.00
31/07/2006	R153 On 02-November-06	6.50	Put	Option on Bond Future	75544	74503	75544	74503	0.00
31/07/2006	R153 On 02-November-06	9.00	Call	Option on Bond Future	19878	20767	19878	20767	0.00
31/07/2006	R153 On 02-November-06	9.00	Put	Option on Bond Future	5640	5486	5640	5486	0.00
31/07/2006	R153 On 02-November-06	9.25	Call	Option on Bond Future	26462	27420	26462	27420	0.00
31/07/2006	R153 On 02-November-06	9.25	Put	Option on Bond Future	3715	3629	3715	3629	0.00
31/07/2006	R157 On 01-February-07			Bond Future	8.6800	8.6510	134.1268	134.3468	0.00
31/07/2006	R157 On 03-August-06			Bond Future	8.7000	8.6230	135.1150	135.6648	116.00
31/07/2006	R157 On 02-November-06			Bond Future	8.6800	8.6490	131.3062	131.5314	0.00
31/07/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	31235	32610	31235	32610	0.00
31/07/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	33506	32681	33506	32681	0.00
31/07/2006	R157 On 03-August-06	8.55	Call	Option on Bond Future	596	3101	596	3101	0.00
31/07/2006	R157 On 03-August-06	8.55	Put	Option on Bond Future	11548	8556	11548	8556	0.00
31/07/2006	R157 On 02-November-06	8.60	Call	Option on Bond Future	19094	20508	19094	20508	0.00
31/07/2006	R157 On 02-November-06	8.60	Put	Option on Bond Future	24917	24079	24917	24079	0.00
31/07/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	27913	29210	27913	29210	0.00
31/07/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	37316	36413	37316	36413	0.00
31/07/2006	R157 On 02-November-06	8.55	Call	Option on Bond Future	17336	18685	17336	18685	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2006	R157 On 02-November-06	8.55	Put	Option on Bond Future	26815	25912	26815	25912	0.00
31/07/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	26336	27594	26336	27594	0.00
31/07/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	39325	38383	39325	38383	0.00
31/07/2006	R157 On 03-August-06	8.50	Call	Option on Bond Future	247	1969	247	1969	0.00
31/07/2006	R157 On 03-August-06	8.50	Put	Option on Bond Future	14954	11177	14954	11177	0.00
31/07/2006	R157 On 02-November-06	8.50	Call	Option on Bond Future	15670	16952	15670	16952	0.00
31/07/2006	R157 On 02-November-06	8.50	Put	Option on Bond Future	28821	27851	28821	27851	117.00
31/07/2006	R157 On 03-August-06	8.45	Call	Option on Bond Future	89	1174	89	1174	0.00
31/07/2006	R157 On 03-August-06	8.45	Put	Option on Bond Future	18564	14151	18564	14151	0.00
31/07/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	34779	36229	34779	36229	0.00
31/07/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	29970	29221	29970	29221	0.00
31/07/2006	R157 On 03-August-06	8.75	Call	Option on Bond Future	6172	11469	6172	11469	0.00
31/07/2006	R157 On 03-August-06	8.75	Put	Option on Bond Future	2253	2052	2253	2052	0.00
31/07/2006	R157 On 02-November-06	8.75	Call	Option on Bond Future	24910	26504	24910	26504	0.00
31/07/2006	R157 On 02-November-06	8.75	Put	Option on Bond Future	19844	19186	19844	19186	0.00
31/07/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	29546	30882	29546	30882	0.00
31/07/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	35376	34513	35376	34513	0.00
31/07/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	46507	48136	46507	48136	0.00
31/07/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	24229	23658	24229	23658	0.00
31/07/2006	R157 On 02-November-06	9.00	Call	Option on Bond Future	36124	37963	36124	37963	0.00
31/07/2006	R157 On 02-November-06	9.00	Put	Option on Bond Future	13183	12771	13183	12771	0.00
31/07/2006	R157 On 03-August-06	7.75	Call	Option on Bond Future	0	0	0	0	0.00
31/07/2006	R157 On 03-August-06	7.75	Put	Option on Bond Future	72807	67309	72807	67309	100.00
31/07/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	18371	19408	18371	19408	0.00
31/07/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	49491	48328	49491	48328	0.00
31/07/2006	R157 On 03-August-06	8.25	Call	Option on Bond Future	0	70	0	70	0.00
31/07/2006	R157 On 03-August-06	8.25	Put	Option on Bond Future	33697	28269	33697	28269	0.00
31/07/2006	R157 On 02-November-06	8.25	Call	Option on Bond Future	8828	9760	8828	9760	0.00
31/07/2006	R157 On 02-November-06	8.25	Put	Option on Bond Future	40545	39225	40545	39225	0.00
31/07/2006	R157 On 03-August-06	8.00	Call	Option on Bond Future	0	0	0	0	0.00
31/07/2006	R157 On 03-August-06	8.00	Put	Option on Bond Future	53061	47563	53061	47563	0.00
31/07/2006	R157 On 02-November-06	8.00	Call	Option on Bond Future	4306	4898	4306	4898	0.00
31/07/2006	R157 On 02-November-06	8.00	Put	Option on Bond Future	54947	53286	54947	53286	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	11990	12796	11990	12796	0.00
31/07/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	61582	60187	61582	60187	0.00
31/07/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	7183	7762	7183	7762	0.00
31/07/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	75594	73974	75594	73974	0.00
31/07/2006	R157 On 02-November-06	7.75	Call	Option on Bond Future	1757	2073	1757	2073	0.00
31/07/2006	R157 On 02-November-06	7.75	Put	Option on Bond Future	71686	69750	71686	69750	158.00
31/07/2006	R157 On 03-August-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
31/07/2006	R157 On 03-August-06	7.50	Put	Option on Bond Future	92943	87445	92943	87445	0.00
31/07/2006	R157 On 02-November-06	7.50	Call	Option on Bond Future	713	871	713	871	0.00
31/07/2006	R157 On 02-November-06	7.50	Put	Option on Bond Future	90304	88210	90304	88210	0.00
31/07/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	4454	4866	4454	4866	0.00
31/07/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	92042	90253	92042	90253	0.00
31/07/2006	R157 On 03-August-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
31/07/2006	R157 On 03-August-06	7.25	Put	Option on Bond Future	113479	107981	113479	107981	0.00
31/07/2006	R157 On 02-November-06	7.25	Call	Option on Bond Future	255	325	255	325	0.00
31/07/2006	R157 On 02-November-06	7.25	Put	Option on Bond Future	109889	107707	109889	107707	0.00
31/07/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	2630	2907	2630	2907	0.00
31/07/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	109757	107834	109757	107834	0.00
31/07/2006	R157 On 03-August-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
31/07/2006	R157 On 03-August-06	7.00	Put	Option on Bond Future	134423	128925	134423	128925	0.00
31/07/2006	R157 On 03-August-06	9.00	Call	Option on Bond Future	22234	27824	22234	27824	0.00
31/07/2006	R157 On 03-August-06	9.00	Put	Option on Bond Future	48	140	48	140	0.00
31/07/2006	R157 On 03-August-06	9.25	Call	Option on Bond Future	40104	45605	40104	45605	0.00
31/07/2006	R157 On 03-August-06	9.25	Put	Option on Bond Future	0	4	0	4	0.00
31/07/2006	R157 On 02-November-06	6.75	Call	Option on Bond Future	22	31	22	31	0.00
31/07/2006	R157 On 02-November-06	6.75	Put	Option on Bond Future	150920	148677	150920	148677	0.00
31/07/2006	R157 On 02-November-06	7.00	Call	Option on Bond Future	80	107	80	107	0.00
31/07/2006	R157 On 02-November-06	7.00	Put	Option on Bond Future	130147	127922	130147	127922	0.00
31/07/2006	R157 On 02-November-06	9.25	Call	Option on Bond Future	49039	51054	49039	51054	0.00
31/07/2006	R157 On 02-November-06	9.25	Put	Option on Bond Future	8559	8322	8559	8322	0.00
31/07/2006	R157 On 02-November-06	9.50	Call	Option on Bond Future	63136	65264	63136	65264	0.00
31/07/2006	R157 On 02-November-06	9.50	Put	Option on Bond Future	5443	5320	5443	5320	0.00
31/07/2006	R157 On 02-November-06	9.75	Call	Option on Bond Future	77991	80187	77991	80187	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2006	R157 On 02-November-06	9.75	Put	Option on Bond Future	3407	3352	3407	3352	0.00
31/07/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	1474	1651	1474	1651	0.00
31/07/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	128512	126488	128512	126488	0.00
31/07/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	58302	60072	58302	60072	0.00
31/07/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	18874	18444	18874	18444	0.00
31/07/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	70894	72777	70894	72777	0.00
31/07/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	14629	14312	14629	14312	0.00
31/07/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	84139	86110	84139	86110	0.00
31/07/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	11345	11115	11345	11115	0.00
31/07/2006	R157 On 02-November-06	8.45	Call	Option on Bond Future	14110	15324	14110	15324	0.00
31/07/2006	R157 On 02-November-06	8.45	Put	Option on Bond Future	30946	29908	30946	29908	0.00
31/07/2006	R186 On 01-February-07			Bond Future	8.3700	8.3500	121.7939	122.0162	0.00
31/07/2006	R186 On 03-August-06			Bond Future	8.3700	8.3520	122.0033	122.2170	60.00
31/07/2006	R186 On 02-November-06			Bond Future	8.3800	8.3590	124.4272	124.6506	0.00
31/07/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	48094	49626	48094	49626	0.00
31/07/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	55903	55211	55903	55211	0.00
31/07/2006	R186 On 03-August-06	8.30	Call	Option on Bond Future	2636	5577	2636	5577	0.00
31/07/2006	R186 On 03-August-06	8.30	Put	Option on Bond Future	10651	11455	10651	11455	0.00
31/07/2006	R186 On 02-November-06	8.30	Call	Option on Bond Future	28935	30522	28935	30522	0.00
31/07/2006	R186 On 02-November-06	8.30	Put	Option on Bond Future	37795	37149	37795	37149	0.00
31/07/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	45258	46748	45258	46748	0.00
31/07/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	58692	57959	58692	57959	0.00
31/07/2006	R186 On 03-August-06	8.25	Call	Option on Bond Future	1329	3650	1329	3650	0.00
31/07/2006	R186 On 03-August-06	8.25	Put	Option on Bond Future	15038	15223	15038	15223	0.00
31/07/2006	R186 On 02-November-06	8.25	Call	Option on Bond Future	26305	27826	26305	27826	0.00
31/07/2006	R186 On 02-November-06	8.25	Put	Option on Bond Future	40826	40113	40826	40113	0.00
31/07/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	60183	61868	60183	61868	0.00
31/07/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	45885	45347	45885	45347	0.00
31/07/2006	R186 On 03-August-06	8.50	Call	Option on Bond Future	15614	18990	15614	18990	0.00
31/07/2006	R186 On 03-August-06	8.50	Put	Option on Bond Future	1259	2498	1259	2498	0.00
31/07/2006	R186 On 02-November-06	8.50	Call	Option on Bond Future	40755	42578	40755	42578	0.00
31/07/2006	R186 On 02-November-06	8.50	Put	Option on Bond Future	27376	26965	27376	26965	0.00
31/07/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	42495	43942	42495	43942	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	61595	60818	61595	60818	0.00
31/07/2006	R186 On 03-August-06	8.20	Call	Option on Bond Future	583	2231	583	2231	0.00
31/07/2006	R186 On 03-August-06	8.20	Put	Option on Bond Future	20027	19538	20027	19538	0.00
31/07/2006	R186 On 02-November-06	8.20	Call	Option on Bond Future	23760	25209	23760	25209	0.00
31/07/2006	R186 On 02-November-06	8.20	Put	Option on Bond Future	43981	43197	43981	43197	0.00
31/07/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	32298	33561	32298	33561	0.00
31/07/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	74468	73507	74468	73507	0.00
31/07/2006	R186 On 03-August-06	8.00	Call	Option on Bond Future	4	145	4	145	0.00
31/07/2006	R186 On 03-August-06	8.00	Put	Option on Bond Future	42809	40812	42809	40812	0.00
31/07/2006	R186 On 02-November-06	8.00	Call	Option on Bond Future	15021	16164	15021	16164	0.00
31/07/2006	R186 On 02-November-06	8.00	Put	Option on Bond Future	58458	57368	58458	57368	0.00
31/07/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	21656	22668	21656	22668	0.00
31/07/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	93606	92395	93606	92395	0.00
31/07/2006	R186 On 03-August-06	7.75	Call	Option on Bond Future	0	1	0	1	0.00
31/07/2006	R186 On 03-August-06	7.75	Put	Option on Bond Future	72977	70840	72977	70840	0.00
31/07/2006	R186 On 02-November-06	7.75	Call	Option on Bond Future	7470	8223	7470	8223	0.00
31/07/2006	R186 On 02-November-06	7.75	Put	Option on Bond Future	80885	79405	80885	79405	0.00
31/07/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	13433	14189	13433	14189	0.00
31/07/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	116255	114789	116255	114789	0.00
31/07/2006	R186 On 03-August-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
31/07/2006	R186 On 03-August-06	7.50	Put	Option on Bond Future	104273	102136	104273	102136	0.00
31/07/2006	R186 On 02-November-06	7.50	Call	Option on Bond Future	3089	3504	3089	3504	0.00
31/07/2006	R186 On 02-November-06	7.50	Put	Option on Bond Future	107591	105772	107591	105772	0.00
31/07/2006	R186 On 03-August-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
31/07/2006	R186 On 03-August-06	7.25	Put	Option on Bond Future	136744	134607	136744	134607	0.00
31/07/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	7549	8065	7549	8065	0.00
31/07/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	142383	140676	142383	140676	0.00
31/07/2006	R186 On 02-November-06	7.25	Call	Option on Bond Future	1004	1185	1004	1185	0.00
31/07/2006	R186 On 02-November-06	7.25	Put	Option on Bond Future	137748	135695	137748	135695	0.00
31/07/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	4399	4748	4399	4748	0.00
31/07/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	172432	170558	172432	170558	0.00
31/07/2006	R186 On 03-August-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
31/07/2006	R186 On 03-August-06	7.00	Put	Option on Bond Future	170441	168304	170441	168304	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2006	R186 On 02-November-06	7.00	Call	Option on Bond Future	327	401	327	401	0.00
31/07/2006	R186 On 02-November-06	7.00	Put	Option on Bond Future	170521	168361	170521	168361	0.00
31/07/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	2413	2635	2413	2635	0.00
31/07/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	204886	202884	204886	202884	0.00
31/07/2006	R186 On 03-August-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
31/07/2006	R186 On 03-August-06	6.75	Put	Option on Bond Future	205419	203282	205419	203282	0.00
31/07/2006	R186 On 02-November-06	6.75	Call	Option on Bond Future	90	116	90	116	0.00
31/07/2006	R186 On 02-November-06	6.75	Put	Option on Bond Future	204995	202787	204995	202787	0.00
31/07/2006	R186 On 03-August-06	8.75	Call	Option on Bond Future	41442	43719	41442	43719	0.00
31/07/2006	R186 On 03-August-06	8.75	Put	Option on Bond Future	12	152	12	152	0.00
31/07/2006	R186 On 03-August-06	9.00	Call	Option on Bond Future	67558	69699	67558	69699	0.00
31/07/2006	R186 On 03-August-06	9.00	Put	Option on Bond Future	0	4	0	4	0.00
31/07/2006	R186 On 03-August-06	9.25	Call	Option on Bond Future	92779	94916	92779	94916	0.00
31/07/2006	R186 On 03-August-06	9.25	Put	Option on Bond Future	0	0	0	0	0.00
31/07/2006	R186 On 02-November-06	8.75	Call	Option on Bond Future	58188	60227	58188	60227	0.00
31/07/2006	R186 On 02-November-06	8.75	Put	Option on Bond Future	17884	17690	17884	17690	0.00
31/07/2006	R186 On 02-November-06	9.00	Call	Option on Bond Future	77724	79898	77724	79898	0.00
31/07/2006	R186 On 02-November-06	9.00	Put	Option on Bond Future	11431	11372	11431	11372	0.00
31/07/2006	R186 On 02-November-06	6.50	Call	Option on Bond Future	21	28	21	28	0.00
31/07/2006	R186 On 02-November-06	6.50	Put	Option on Bond Future	240953	238726	240953	238726	0.00
31/07/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	1241	1372	1241	1372	0.00
31/07/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	239448	237356	239448	237356	0.00
31/07/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	76780	78624	76780	78624	0.00
31/07/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	35711	35332	35711	35332	0.00
31/07/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	94598	96566	94598	96566	0.00
31/07/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	27680	27425	27680	27425	0.00
31/07/2006	R194 On 01-February-07			Bond Future	8.7500	8.7140	105.6233	105.6575	0.00
31/07/2006	R194 On 03-August-06			Bond Future	8.6100	8.5780	106.3616	106.4023	55.00
31/07/2006	R194 On 02-November-06			Bond Future	8.7300	8.6930	103.4026	103.4420	0.00
31/07/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	5008	5218	5008	5218	0.00
31/07/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	5489	5359	5489	5359	0.00
31/07/2006	R194 On 03-August-06	8.55	Call	Option on Bond Future	433	901	433	901	0.00
31/07/2006	R194 On 03-August-06	8.55	Put	Option on Bond Future	1247	1309	1247	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
31/07/2006	R194 On 02-November-06	8.60	Call	Option on Bond Future	3187	3425	3187	3425	0.00
31/07/2006	R194 On 02-November-06	8.60	Put	Option on Bond Future	4728	4571	4728	4571	0.00
31/07/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	3956	4144	3956	4144	0.00
31/07/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	6448	6295	6448	6295	0.00
31/07/2006	R194 On 03-August-06	8.45	Call	Option on Bond Future	110	394	110	394	0.00
31/07/2006	R194 On 03-August-06	8.45	Put	Option on Bond Future	2382	2259	2382	2259	0.00
31/07/2006	R194 On 02-November-06	8.50	Call	Option on Bond Future	2647	2864	2647	2864	0.00
31/07/2006	R194 On 02-November-06	8.50	Put	Option on Bond Future	5423	5245	5423	5245	0.00
31/07/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	2853	3010	2853	3010	0.00
31/07/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	7866	7682	7866	7682	0.00
31/07/2006	R194 On 03-August-06	8.25	Call	Option on Bond Future	1	34	1	34	0.00
31/07/2006	R194 On 03-August-06	8.25	Put	Option on Bond Future	5196	4822	5196	4822	0.00
31/07/2006	R194 On 02-November-06	8.25	Call	Option on Bond Future	1495	1652	1495	1652	0.00
31/07/2006	R194 On 02-November-06	8.25	Put	Option on Bond Future	7366	7129	7366	7129	0.00
31/07/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	5290	5506	5290	5506	0.00
31/07/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	5270	5145	5270	5145	0.00
31/07/2006	R194 On 03-August-06	8.50	Call	Option on Bond Future	232	614	232	614	0.00
31/07/2006	R194 On 03-August-06	8.50	Put	Option on Bond Future	1775	1750	1775	1750	0.00
31/07/2006	R194 On 03-August-06	8.75	Call	Option on Bond Future	2236	2778	2236	2778	0.00
31/07/2006	R194 On 03-August-06	8.75	Put	Option on Bond Future	145	280	145	280	0.00
31/07/2006	R194 On 03-August-06	8.00	Call	Option on Bond Future	0	0	0	0	0.00
31/07/2006	R194 On 03-August-06	8.00	Put	Option on Bond Future	8864	8457	8864	8457	0.00
31/07/2006	R194 On 02-November-06	8.00	Call	Option on Bond Future	756	858	756	858	0.00
31/07/2006	R194 On 02-November-06	8.00	Put	Option on Bond Future	9737	9445	9737	9445	0.00
31/07/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	1931	2056	1931	2056	0.00
31/07/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	9475	9259	9475	9259	0.00
31/07/2006	R194 On 03-August-06	7.75	Call	Option on Bond Future	0	0	0	0	0.00
31/07/2006	R194 On 03-August-06	7.75	Put	Option on Bond Future	12552	12145	12552	12145	0.00
31/07/2006	R194 On 02-November-06	7.75	Call	Option on Bond Future	327	383	327	383	0.00
31/07/2006	R194 On 02-November-06	7.75	Put	Option on Bond Future	12431	12093	12431	12093	0.00
31/07/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	1242	1336	1242	1336	0.00
31/07/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	11326	11079	11326	11079	0.00
31/07/2006	R194 On 03-August-06	7.50	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
31/07/2006	R194 On 03-August-06	7.50	Put	Option on Bond Future	16257	15850	16257	15850	0.00
31/07/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	742	808	742	808	0.00
31/07/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	13376	13101	13376	13101	0.00
31/07/2006	R194 On 02-November-06	7.50	Call	Option on Bond Future	116	142	116	142	0.00
31/07/2006	R194 On 02-November-06	7.50	Put	Option on Bond Future	15356	14988	15356	14988	0.00
31/07/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	465	512	465	512	0.00
31/07/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	15658	15364	15658	15364	0.00
31/07/2006	R194 On 03-August-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
31/07/2006	R194 On 03-August-06	7.25	Put	Option on Bond Future	19981	19574	19981	19574	0.00
31/07/2006	R194 On 02-November-06	7.25	Call	Option on Bond Future	43	55	43	55	0.00
31/07/2006	R194 On 02-November-06	7.25	Put	Option on Bond Future	18433	18051	18433	18051	0.00
31/07/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	280	312	280	312	0.00
31/07/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	18042	17733	18042	17733	0.00
31/07/2006	R194 On 02-November-06	7.00	Call	Option on Bond Future	14	19	14	19	0.00
31/07/2006	R194 On 02-November-06	7.00	Put	Option on Bond Future	21568	21178	21568	21178	0.00
31/07/2006	R194 On 03-August-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
31/07/2006	R194 On 03-August-06	7.00	Put	Option on Bond Future	23723	23316	23723	23316	0.00
31/07/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	162	183	162	183	0.00
31/07/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	20502	20182	20502	20182	0.00
31/07/2006	R194 On 02-November-06	6.75	Call	Option on Bond Future	4	6	4	6	0.00
31/07/2006	R194 On 02-November-06	6.75	Put	Option on Bond Future	24735	24342	24735	24342	0.00
31/07/2006	R194 On 03-August-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
31/07/2006	R194 On 03-August-06	6.75	Put	Option on Bond Future	27483	27076	27483	27076	0.00
31/07/2006	R194 On 03-August-06	9.00	Call	Option on Bond Future	5709	6132	5709	6132	0.00
31/07/2006	R194 On 03-August-06	9.00	Put	Option on Bond Future	1	17	1	17	0.00
31/07/2006	R194 On 02-November-06	6.00	Call	Option on Bond Future	0	0	0	0	0.00
31/07/2006	R194 On 02-November-06	6.00	Put	Option on Bond Future	34345	33951	34345	33951	0.00
31/07/2006	R194 On 02-November-06	6.25	Call	Option on Bond Future	0	0	0	0	0.00
31/07/2006	R194 On 02-November-06	6.25	Put	Option on Bond Future	31127	30733	31127	30733	0.00
31/07/2006	R194 On 02-November-06	6.50	Call	Option on Bond Future	1	2	1	2	0.00
31/07/2006	R194 On 02-November-06	6.50	Put	Option on Bond Future	27923	27529	27923	27529	0.00
31/07/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	24	29	24	29	0.00
31/07/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	28157	27821	28157	27821	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	48	55	48	55	0.00
31/07/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	25573	25240	25573	25240	0.00
31/07/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	90	103	90	103	0.00
31/07/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	23018	22690	23018	22690	0.00
31/07/2006	R194 On 02-November-06	8.55	Call	Option on Bond Future	2910	3137	2910	3137	0.00
31/07/2006	R194 On 02-November-06	8.55	Put	Option on Bond Future	5067	4900	5067	4900	0.00
31/07/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	4733	4938	4733	4938	0.00
31/07/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	5717	5581	5717	5581	0.00
31/07/2006	R201 On 01-February-07			Bond Future	8.6900	8.6560	101.4659	101.6407	0.00
31/07/2006	R201 On 03-August-06			Bond Future	8.6600	8.6330	101.6400	101.8169	26.00
31/07/2006	R201 On 02-November-06			Bond Future	8.6900	8.6570	103.6619	103.8406	0.00
31/07/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	26053	27156	26053	27156	0.00
31/07/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	28139	27495	28139	27495	0.00
31/07/2006	R201 On 03-August-06	8.60	Call	Option on Bond Future	1541	3406	1541	3406	0.00
31/07/2006	R201 On 03-August-06	8.60	Put	Option on Bond Future	5259	5356	5259	5356	0.00
31/07/2006	R201 On 02-November-06	8.65	Call	Option on Bond Future	16418	17582	16418	17582	0.00
31/07/2006	R201 On 02-November-06	8.65	Put	Option on Bond Future	18608	17986	18608	17986	0.00
31/07/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	23113	24155	23113	24155	0.00
31/07/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	30867	30160	30867	30160	0.00
31/07/2006	R201 On 03-August-06	8.55	Call	Option on Bond Future	790	2270	790	2270	0.00
31/07/2006	R201 On 03-August-06	8.55	Put	Option on Bond Future	7472	7183	7472	7183	0.00
31/07/2006	R201 On 02-November-06	8.55	Call	Option on Bond Future	13580	14642	13580	14642	0.00
31/07/2006	R201 On 02-November-06	8.55	Put	Option on Bond Future	21562	20839	21562	20839	0.00
31/07/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	21709	22718	21709	22718	0.00
31/07/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	32311	31572	32311	31572	0.00
31/07/2006	R201 On 03-August-06	8.50	Call	Option on Bond Future	359	1429	359	1429	0.00
31/07/2006	R201 On 03-August-06	8.50	Put	Option on Bond Future	10015	9317	10015	9317	0.00
31/07/2006	R201 On 02-November-06	8.50	Call	Option on Bond Future	12271	13281	12271	13281	0.00
31/07/2006	R201 On 02-November-06	8.50	Put	Option on Bond Future	23167	22390	23167	22390	0.00
31/07/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	24562	25634	24562	25634	0.00
31/07/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	29476	28802	29476	28802	0.00
31/07/2006	R201 On 03-August-06	8.45	Call	Option on Bond Future	142	845	142	845	0.00
31/07/2006	R201 On 03-August-06	8.45	Put	Option on Bond Future	12785	11720	12785	11720	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	29160	30322	29160	30322	0.00
31/07/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	25620	25035	25620	25035	0.00
31/07/2006	R201 On 03-August-06	8.75	Call	Option on Bond Future	6298	8653	6298	8653	0.00
31/07/2006	R201 On 03-August-06	8.75	Put	Option on Bond Future	1192	1779	1192	1779	0.00
31/07/2006	R201 On 02-November-06	8.75	Call	Option on Bond Future	19539	20797	19539	20797	0.00
31/07/2006	R201 On 02-November-06	8.75	Put	Option on Bond Future	15979	15451	15979	15451	0.00
31/07/2006	R201 On 02-November-06	8.60	Call	Option on Bond Future	14962	16076	14962	16076	0.00
31/07/2006	R201 On 02-November-06	8.60	Put	Option on Bond Future	20043	19371	20043	19371	0.00
31/07/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	37623	38918	37623	38918	0.00
31/07/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	20193	19740	20193	19740	0.00
31/07/2006	R201 On 03-August-06	9.00	Call	Option on Bond Future	19610	21486	19610	21486	0.00
31/07/2006	R201 On 03-August-06	9.00	Put	Option on Bond Future	18	126	18	126	0.00
31/07/2006	R201 On 02-November-06	9.00	Call	Option on Bond Future	28345	29798	28345	29798	0.00
31/07/2006	R201 On 02-November-06	9.00	Put	Option on Bond Future	10592	10260	10592	10260	0.00
31/07/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	15378	16218	15378	16218	0.00
31/07/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	40379	39471	40379	39471	0.00
31/07/2006	R201 On 03-August-06	8.25	Call	Option on Bond Future	1	49	1	49	0.00
31/07/2006	R201 On 03-August-06	8.25	Put	Option on Bond Future	24702	22982	24702	22982	0.00
31/07/2006	R201 On 02-November-06	8.25	Call	Option on Bond Future	6922	7655	6922	7655	0.00
31/07/2006	R201 On 02-November-06	8.25	Put	Option on Bond Future	32542	31489	32542	31489	0.00
31/07/2006	R201 On 03-August-06	8.00	Call	Option on Bond Future	0	0	0	0	0.00
31/07/2006	R201 On 03-August-06	8.00	Put	Option on Bond Future	40033	38265	40033	38265	0.00
31/07/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	3391	3858	3391	3858	0.00
31/07/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	44011	42691	44011	42691	0.00
31/07/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	10230	10891	10230	10891	0.00
31/07/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	49892	48805	49892	48805	0.00
31/07/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	6330	6817	6330	6817	0.00
31/07/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	60920	59659	60920	59659	0.00
31/07/2006	R201 On 03-August-06	7.75	Call	Option on Bond Future	0	0	0	0	0.00
31/07/2006	R201 On 03-August-06	7.75	Put	Option on Bond Future	55659	53891	55659	53891	0.00
31/07/2006	R201 On 02-November-06	7.75	Call	Option on Bond Future	1390	1639	1390	1639	0.00
31/07/2006	R201 On 02-November-06	7.75	Put	Option on Bond Future	57290	55754	57290	55754	0.00
31/07/2006	R201 On 03-August-06	7.50	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
31/07/2006	R201 On 03-August-06	7.50	Put	Option on Bond Future	71586	69817	71586	69817	0.00
31/07/2006	R201 On 02-November-06	7.50	Call	Option on Bond Future	567	693	567	693	0.00
31/07/2006	R201 On 02-November-06	7.50	Put	Option on Bond Future	72035	70374	72035	70374	0.00
31/07/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	4040	4394	4040	4394	0.00
31/07/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	73831	72437	73831	72437	0.00
31/07/2006	R201 On 02-November-06	7.25	Call	Option on Bond Future	205	260	205	260	0.00
31/07/2006	R201 On 02-November-06	7.25	Put	Option on Bond Future	87532	85801	87532	85801	0.00
31/07/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	2467	2713	2467	2713	0.00
31/07/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	87737	86235	87737	86235	0.00
31/07/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	1439	1601	1439	1601	0.00
31/07/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	102471	100886	102471	100886	0.00
31/07/2006	R201 On 02-November-06	7.00	Call	Option on Bond Future	65	87	65	87	0.00
31/07/2006	R201 On 02-November-06	7.00	Put	Option on Bond Future	103550	101785	103550	101785	0.00
31/07/2006	R201 On 03-August-06	9.25	Call	Option on Bond Future	33808	35580	33808	35580	0.00
31/07/2006	R201 On 03-August-06	9.25	Put	Option on Bond Future	0	3	0	3	0.00
31/07/2006	R201 On 02-November-06	6.75	Call	Option on Bond Future	18	25	18	25	0.00
31/07/2006	R201 On 02-November-06	6.75	Put	Option on Bond Future	119966	118187	119966	118187	0.00
31/07/2006	R201 On 02-November-06	9.25	Call	Option on Bond Future	38545	40139	38545	40139	0.00
31/07/2006	R201 On 02-November-06	9.25	Put	Option on Bond Future	6859	6667	6859	6667	0.00
31/07/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	800	902	800	902	0.00
31/07/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	117885	116239	117885	116239	0.00
31/07/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	46882	48287	46882	48287	0.00
31/07/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	15808	15465	15808	15465	0.00
31/07/2006	R203 On 01-February-07			Bond Future	8.6500	8.6230	100.5409	100.7093	0.00
31/07/2006	R203 On 03-August-06			Bond Future	8.6300	8.6030	100.5996	100.7661	111.00
31/07/2006	R203 On 02-November-06			Bond Future	8.6500	8.6230	98.4237	98.5945	0.00
31/07/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	18597	19587	18597	19587	0.00
31/07/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	21833	21139	21833	21139	0.00
31/07/2006	R203 On 03-August-06	8.60	Call	Option on Bond Future	1770	3577	1770	3577	0.00
31/07/2006	R203 On 03-August-06	8.60	Put	Option on Bond Future	3644	3786	3644	3786	0.00
31/07/2006	R203 On 02-November-06	8.60	Call	Option on Bond Future	12669	13715	12669	13715	0.00
31/07/2006	R203 On 02-November-06	8.60	Put	Option on Bond Future	15952	15289	15952	15289	0.00
31/07/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	17068	18013	17068	18013	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	23691	22952	23691	22952	0.00
31/07/2006	R203 On 03-August-06	8.50	Call	Option on Bond Future	265	1160	265	1160	0.00
31/07/2006	R203 On 03-August-06	8.50	Put	Option on Bond Future	9119	8348	9119	8348	0.00
31/07/2006	R203 On 02-November-06	8.55	Call	Option on Bond Future	11167	12146	11167	12146	0.00
31/07/2006	R203 On 02-November-06	8.55	Put	Option on Bond Future	17885	17156	17885	17156	0.00
31/07/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	15623	16522	15623	16522	0.00
31/07/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	25648	24863	25648	24863	0.00
31/07/2006	R203 On 02-November-06	8.50	Call	Option on Bond Future	9787	10699	9787	10699	0.00
31/07/2006	R203 On 02-November-06	8.50	Put	Option on Bond Future	19956	19159	19956	19159	0.00
31/07/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	23672	24793	23672	24793	0.00
31/07/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	16842	16279	16842	16279	0.00
31/07/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	8764	10762	8764	10762	0.00
31/07/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	291	624	291	624	0.00
31/07/2006	R203 On 02-November-06	8.75	Call	Option on Bond Future	17908	19140	17908	19140	0.00
31/07/2006	R203 On 02-November-06	8.75	Put	Option on Bond Future	10982	10506	10982	10506	0.00
31/07/2006	R203 On 02-November-06	8.65	Call	Option on Bond Future	14294	15404	14294	15404	0.00
31/07/2006	R203 On 02-November-06	8.65	Put	Option on Bond Future	14158	13560	14158	13560	0.00
31/07/2006	R203 On 03-August-06	8.55	Call	Option on Bond Future	757	2132	757	2132	0.00
31/07/2006	R203 On 03-August-06	8.55	Put	Option on Bond Future	6112	5822	6112	5822	0.00
31/07/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	20207	21241	20207	21241	0.00
31/07/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	20073	19423	20073	19423	0.00
31/07/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	33691	35002	33691	35002	0.00
31/07/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	10387	10015	10387	10015	0.00
31/07/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	25392	27061	25392	27061	0.00
31/07/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	0	4	0	4	0.00
31/07/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	0	11	0	11	0.00
31/07/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	26598	24944	26598	24944	0.00
31/07/2006	R203 On 02-November-06	8.25	Call	Option on Bond Future	4620	5198	4620	5198	0.00
31/07/2006	R203 On 02-November-06	8.25	Put	Option on Bond Future	32289	31160	32289	31160	0.00
31/07/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	9610	10280	9610	10280	0.00
31/07/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	36882	35869	36882	35869	0.00
31/07/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	0	0	0	0	0.00
31/07/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	44772	43108	44772	43108	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	5469	5930	5469	5930	0.00
31/07/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	50392	49168	50392	49168	0.00
31/07/2006	R203 On 02-November-06	8.00	Call	Option on Bond Future	1847	2154	1847	2154	0.00
31/07/2006	R203 On 02-November-06	8.00	Put	Option on Bond Future	47433	46032	47433	46032	0.00
31/07/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	2860	3149	2860	3149	0.00
31/07/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	65846	64451	65846	64451	0.00
31/07/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	0	0	0	0	0.00
31/07/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	63388	61723	63388	61723	0.00
31/07/2006	R203 On 02-November-06	7.75	Call	Option on Bond Future	615	749	615	749	0.00
31/07/2006	R203 On 02-November-06	7.75	Put	Option on Bond Future	64545	62971	64545	62971	0.00
31/07/2006	R203 On 03-August-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
31/07/2006	R203 On 03-August-06	7.50	Put	Option on Bond Future	82457	80793	82457	80793	0.00
31/07/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	1366	1531	1366	1531	0.00
31/07/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	82839	81319	82839	81319	0.00
31/07/2006	R203 On 02-November-06	7.50	Call	Option on Bond Future	168	215	168	215	0.00
31/07/2006	R203 On 02-November-06	7.50	Put	Option on Bond Future	82880	81220	82880	81220	0.00
31/07/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	593	677	593	677	0.00
31/07/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	100987	99388	100987	99388	0.00
31/07/2006	R203 On 03-August-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
31/07/2006	R203 On 03-August-06	7.25	Put	Option on Bond Future	101992	100328	101992	100328	0.00
31/07/2006	R203 On 02-November-06	7.25	Call	Option on Bond Future	37	51	37	51	0.00
31/07/2006	R203 On 02-November-06	7.25	Put	Option on Bond Future	101983	100288	101983	100288	0.00
31/07/2006	R203 On 03-August-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
31/07/2006	R203 On 03-August-06	7.00	Put	Option on Bond Future	122006	120341	122006	120341	0.00
31/07/2006	R203 On 02-November-06	7.00	Call	Option on Bond Future	7	10	7	10	0.00
31/07/2006	R203 On 02-November-06	7.00	Put	Option on Bond Future	121648	119943	121648	119943	0.00
31/07/2006	R203 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
31/07/2006	R203 On 02-November-06	6.50	Put	Option on Bond Future	162471	160763	162471	160763	0.00
31/07/2006	R203 On 02-November-06	6.75	Call	Option on Bond Future	1	1	1	1	0.00
31/07/2006	R203 On 02-November-06	6.75	Put	Option on Bond Future	141813	140106	141813	140106	0.00
31/07/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	26	32	26	32	0.00
31/07/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	159913	158235	159913	158235	0.00
31/07/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	82	98	82	98	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	139671	138003	139671	138003	0.00
31/07/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	232	271	232	271	0.00
31/07/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	119995	118350	119995	118350	0.00
31/07/2006	R204 On 01-February-07			Bond Future	8.6300	8.6070	96.3801	96.5580	0.00
31/07/2006	R204 On 03-August-06			Bond Future	8.6200	8.5930	96.3946	96.5696	83.00
31/07/2006	R204 On 02-November-06			Bond Future	8.6400	8.6090	98.3085	98.4956	0.00
31/07/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	32518	33698	32518	33698	0.00
31/07/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	34795	34197	34795	34197	0.00
31/07/2006	R204 On 03-August-06	8.55	Call	Option on Bond Future	1772	3839	1772	3839	0.00
31/07/2006	R204 On 03-August-06	8.55	Put	Option on Bond Future	6667	6985	6667	6985	0.00
31/07/2006	R204 On 02-November-06	8.60	Call	Option on Bond Future	20252	21526	20252	21526	0.00
31/07/2006	R204 On 02-November-06	8.60	Put	Option on Bond Future	22772	22175	22772	22175	0.00
31/07/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	28820	29936	28820	29936	0.00
31/07/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	38264	37600	38264	37600	0.00
31/07/2006	R204 On 03-August-06	8.50	Call	Option on Bond Future	890	2516	890	2516	0.00
31/07/2006	R204 On 03-August-06	8.50	Put	Option on Bond Future	9460	9336	9460	9336	0.00
31/07/2006	R204 On 02-November-06	8.50	Call	Option on Bond Future	16751	17916	16751	17916	0.00
31/07/2006	R204 On 02-November-06	8.50	Put	Option on Bond Future	26520	25815	26520	25815	0.00
31/07/2006	R204 On 03-August-06	8.45	Call	Option on Bond Future	394	1553	394	1553	0.00
31/07/2006	R204 On 03-August-06	8.45	Put	Option on Bond Future	12658	12068	12658	12068	0.00
31/07/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	38443	39713	38443	39713	0.00
31/07/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	30106	29598	30106	29598	0.00
31/07/2006	R204 On 02-November-06	8.75	Call	Option on Bond Future	26153	27573	26153	27573	0.00
31/07/2006	R204 On 02-November-06	8.75	Put	Option on Bond Future	17937	17486	17937	17486	0.00
31/07/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	34444	35655	34444	35655	0.00
31/07/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	33166	32598	33166	32598	0.00
31/07/2006	R204 On 02-November-06	8.65	Call	Option on Bond Future	22135	23460	22135	23460	0.00
31/07/2006	R204 On 02-November-06	8.65	Put	Option on Bond Future	21058	20512	21058	20512	0.00
31/07/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	30642	31791	30642	31791	0.00
31/07/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	36494	35864	36494	35864	0.00
31/07/2006	R204 On 02-November-06	8.55	Call	Option on Bond Future	18456	19677	18456	19677	0.00
31/07/2006	R204 On 02-November-06	8.55	Put	Option on Bond Future	24591	23942	24591	23942	0.00
31/07/2006	R204 On 03-August-06	8.00	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
31/07/2006	R204 On 03-August-06	8.00	Put	Option on Bond Future	46394	44645	46394	44645	0.00
31/07/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	49212	50613	49212	50613	0.00
31/07/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	23537	23159	23537	23159	0.00
31/07/2006	R204 On 02-November-06	9.00	Call	Option on Bond Future	37525	39136	37525	39136	0.00
31/07/2006	R204 On 02-November-06	9.00	Put	Option on Bond Future	11777	11517	11777	11517	0.00
31/07/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	20549	21487	20549	21487	0.00
31/07/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	48226	47386	48226	47386	0.00
31/07/2006	R204 On 02-November-06	8.25	Call	Option on Bond Future	9604	10471	9604	10471	0.00
31/07/2006	R204 On 02-November-06	8.25	Put	Option on Bond Future	37825	36822	37825	36822	0.00
31/07/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	4781	5347	4781	5347	0.00
31/07/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	51935	50630	51935	50630	0.00
31/07/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	13778	14526	13778	14526	0.00
31/07/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	60156	59126	60156	59126	0.00
31/07/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	8566	9123	8566	9123	0.00
31/07/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	74126	72905	74126	72905	0.00
31/07/2006	R204 On 02-November-06	7.75	Call	Option on Bond Future	1995	2306	1995	2306	0.00
31/07/2006	R204 On 02-November-06	7.75	Put	Option on Bond Future	68577	67016	68577	67016	0.00
31/07/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	5468	5877	5468	5877	0.00
31/07/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	90705	89335	90705	89335	0.00
31/07/2006	R204 On 02-November-06	7.50	Call	Option on Bond Future	818	977	818	977	0.00
31/07/2006	R204 On 02-November-06	7.50	Put	Option on Bond Future	87336	85624	87336	85624	0.00
31/07/2006	R204 On 02-November-06	7.25	Call	Option on Bond Future	295	366	295	366	0.00
31/07/2006	R204 On 02-November-06	7.25	Put	Option on Bond Future	107274	105473	107274	105473	0.00
31/07/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	3331	3616	3331	3616	0.00
31/07/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	108753	107259	108753	107259	0.00
31/07/2006	R204 On 02-November-06	7.00	Call	Option on Bond Future	93	120	93	120	0.00
31/07/2006	R204 On 02-November-06	7.00	Put	Option on Bond Future	128072	126228	128072	126228	0.00
31/07/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	1931	2120	1931	2120	0.00
31/07/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	128062	126472	128062	126472	0.00
31/07/2006	R204 On 02-November-06	6.50	Call	Option on Bond Future	6	9	6	9	0.00
31/07/2006	R204 On 02-November-06	6.50	Put	Option on Bond Future	171670	169801	171670	169801	0.00
31/07/2006	R204 On 02-November-06	6.75	Call	Option on Bond Future	25	34	25	34	0.00
31/07/2006	R204 On 02-November-06	6.75	Put	Option on Bond Future	149560	147699	149560	147699	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	555	624	555	624	0.00
31/07/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	169735	168026	169735	168026	0.00
31/07/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	1063	1181	1063	1181	0.00
31/07/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	148442	146781	148442	146781	0.00
31/07/2006	R204 On 03-August-06	8.25	Call	Option on Bond Future	3	110	3	110	0.00
31/07/2006	R204 On 03-August-06	8.25	Put	Option on Bond Future	27238	25595	27238	25595	0.00
31/07/2006	R207 On 01-February-07			Bond Future	8.6000	8.5770	90.0009	90.1801	0.00
31/07/2006	R207 On 03-August-06			Bond Future	8.5900	8.5680	89.8822	90.0649	0.00
31/07/2006	R207 On 02-November-06			Bond Future	8.6100	8.5810	91.6706	91.8587	0.00
31/07/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	21788	22892	21788	22892	0.00
31/07/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	21931	21243	21931	21243	0.00
31/07/2006	R207 On 03-August-06	8.55	Call	Option on Bond Future	1506	3343	1506	3343	0.00
31/07/2006	R207 On 03-August-06	8.55	Put	Option on Bond Future	4652	4662	4652	4662	0.00
31/07/2006	R207 On 02-November-06	8.60	Call	Option on Bond Future	9031	10142	9031	10142	0.00
31/07/2006	R207 On 02-November-06	8.60	Put	Option on Bond Future	9537	8767	9537	8767	0.00
31/07/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	18470	19481	18470	19481	0.00
31/07/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	25813	25032	25813	25032	0.00
31/07/2006	R207 On 03-August-06	8.50	Call	Option on Bond Future	622	1967	622	1967	0.00
31/07/2006	R207 On 03-August-06	8.50	Put	Option on Bond Future	7445	6964	7445	6964	0.00
31/07/2006	R207 On 02-November-06	8.50	Call	Option on Bond Future	5943	6819	5943	6819	0.00
31/07/2006	R207 On 02-November-06	8.50	Put	Option on Bond Future	13718	12713	13718	12713	0.00
31/07/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	16938	17901	16938	17901	0.00
31/07/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	27911	27082	27911	27082	0.00
31/07/2006	R207 On 03-August-06	8.45	Call	Option on Bond Future	211	1058	211	1058	0.00
31/07/2006	R207 On 03-August-06	8.45	Put	Option on Bond Future	10732	9752	10732	9752	0.00
31/07/2006	R207 On 02-November-06	8.45	Call	Option on Bond Future	4711	5471	4711	5471	0.00
31/07/2006	R207 On 02-November-06	8.45	Put	Option on Bond Future	16151	15030	16151	15030	0.00
31/07/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	23572	24722	23572	24722	0.00
31/07/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	20145	19502	20145	19502	0.00
31/07/2006	R207 On 03-August-06	8.60	Call	Option on Bond Future	3060	5238	3060	5238	0.00
31/07/2006	R207 On 03-August-06	8.60	Put	Option on Bond Future	2549	2900	2549	2900	0.00
31/07/2006	R207 On 02-November-06	8.65	Call	Option on Bond Future	10895	12118	10895	12118	0.00
31/07/2006	R207 On 02-November-06	8.65	Put	Option on Bond Future	7797	7139	7797	7139	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	20087	21144	20087	21144	0.00
31/07/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	23820	23086	23820	23086	0.00
31/07/2006	R207 On 02-November-06	8.55	Call	Option on Bond Future	7381	8375	7381	8375	0.00
31/07/2006	R207 On 02-November-06	8.55	Put	Option on Bond Future	11511	10625	11511	10625	0.00
31/07/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	27389	28626	27389	28626	0.00
31/07/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	16877	16322	16877	16322	0.00
31/07/2006	R207 On 02-November-06	8.75	Call	Option on Bond Future	15243	16669	15243	16669	0.00
31/07/2006	R207 On 02-November-06	8.75	Put	Option on Bond Future	4994	4539	4994	4539	0.00
31/07/2006	R207 On 03-August-06	8.00	Call	Option on Bond Future	0	0	0	0	0.00
31/07/2006	R207 On 03-August-06	8.00	Put	Option on Bond Future	44757	42930	44757	42930	0.00
31/07/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	11650	12421	11650	12421	0.00
31/07/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	37342	36320	37342	36320	0.00
31/07/2006	R207 On 02-November-06	8.25	Call	Option on Bond Future	1572	1931	1572	1931	0.00
31/07/2006	R207 On 02-November-06	8.25	Put	Option on Bond Future	27876	26354	27876	26354	0.00
31/07/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	6824	7368	6824	7368	0.00
31/07/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	51372	50123	51372	50123	0.00
31/07/2006	R207 On 02-November-06	8.00	Call	Option on Bond Future	261	351	261	351	0.00
31/07/2006	R207 On 02-November-06	8.00	Put	Option on Bond Future	45616	43825	45616	43825	0.00
31/07/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	3686	4038	3686	4038	0.00
31/07/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	67615	66174	67615	66174	0.00
31/07/2006	R207 On 02-November-06	7.75	Call	Option on Bond Future	26	39	26	39	0.00
31/07/2006	R207 On 02-November-06	7.75	Put	Option on Bond Future	64968	63100	64968	63100	0.00
31/07/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	1825	2032	1825	2032	0.00
31/07/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	85675	84090	85675	84090	0.00
31/07/2006	R207 On 02-November-06	7.50	Call	Option on Bond Future	1	2	1	2	0.00
31/07/2006	R207 On 02-November-06	7.50	Put	Option on Bond Future	85086	83206	85086	83206	0.00
31/07/2006	R207 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
31/07/2006	R207 On 02-November-06	7.25	Put	Option on Bond Future	105799	103918	105799	103918	0.00
31/07/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	823	934	823	934	0.00
31/07/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	105152	103470	105152	103470	0.00
31/07/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	336	389	336	389	0.00
31/07/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	125719	123980	125719	123980	0.00
31/07/2006	R207 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00

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31/07/2006	R207 On 02-November-06	7.00	Put	Option on Bond Future	127104	125223	127104	125223	0.00
31/07/2006	R207 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
31/07/2006	R207 On 02-November-06	6.75	Put	Option on Bond Future	149019	147138	149019	147138	0.00
31/07/2006	R207 On 02-November-06	9.00	Call	Option on Bond Future	29035	30786	29035	30786	0.00
31/07/2006	R207 On 02-November-06	9.00	Put	Option on Bond Future	1251	1121	1251	1121	0.00
31/07/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	124	147	124	147	0.00
31/07/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	147154	145384	147154	145384	0.00
31/07/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	38275	39704	38275	39704	0.00
31/07/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	10387	10023	10387	10023	0.00
31/07/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	41	50	41	50	0.00
31/07/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	169330	167547	169330	167547	0.00
31/07/2006	R207 On 03-August-06	8.25	Call	Option on Bond Future	0	31	0	31	0.00
31/07/2006	R207 On 03-August-06	8.25	Put	Option on Bond Future	25524	23728	25524	23728	0.00